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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2018	Foreign Exchange Future	12.68180	12.48470			0.0000	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Future	12.70740	12.48680			0.0000	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Future	12.71060	12.49290			0.0000	0.00	0	46,000
\$ / R	On	09/05/2018	Foreign Exchange Future	12.71410	12.49660			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future	12.71750	12.49970			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future	12.72260	12.50430			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future	12.72430	12.50590			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future	12.72940	12.51060			0.0000	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Future	12.73450	12.51520			0.0000	0.00	0	46,000
\$ / R	On	22/05/2018	Foreign Exchange Future	12.73620	12.51680			0.0000	0.00	0	34,600
\$ / R	On	25/05/2018	Foreign Exchange Future	12.74130	12.52150			0.0000	509,652,000.00	40,000	20,000
\$ / R	On	29/05/2018	Foreign Exchange Future	12.74810	12.52770			0.0000	344,198,700.00	27,000	40,000
\$ / R	On	31/05/2018	Foreign Exchange Future	12.75150	12.53080			0.0000	0.00	0	181
\$ / R	On	08/06/2018	Foreign Exchange Future	12.76490	12.54340			0.0000	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Future	12.78160	12.55930			0.0000	1,584,982,308.00	124,005	1,127,313
\$ / R	On	20/06/2018	Foreign Exchange Future	12.78490	12.56250			0.0000	0.00	0	9,546
\$ / R	On	29/06/2018	Foreign Exchange Future	12.79990	12.57680			0.0000	10,751,916.00	840	2,085
\$ / R	On	02/07/2018	Foreign Exchange Future	12.80490	12.58160			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future	12.81150	12.58790			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future	12.83400	12.60970			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future	12.84050	12.61600			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			12.84210		12.61750			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.84530		12.62060			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.85180		12.62690			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.86310		12.63780			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.87270		12.64720			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.90180		12.67530			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.92920		12.70190			0.0000	86,819,578.00	6,715	89,513
\$ / R	On	28/09/2018	Foreign Exchange Future			12.94690		12.71910			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.99050		12.76130			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.99690		12.76750			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.00010		12.77070			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			13.00820		12.77850			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.02070		12.79070			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.02540		12.79530			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.04720		12.81680			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			13.06440		12.83360			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.06910		12.83820			0.0000	9,867,170.50	755	24,231
\$ / R	On	31/12/2018	Foreign Exchange Future			13.09560		12.86430			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.14400		12.91180			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.16390		12.93140			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.18670		12.95390			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.21410		12.98090			0.0000	0.00	0	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			13.22780		12.99450			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.27950		13.04550			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.34730		13.11440			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.62080		13.39360			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.91220		13.68570			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.00240		13.77140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.09650		13.86080			0.0000	0.00	0	0
Total \$ / R Future												2,546,271,672.50	199,315	1,553,823
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			57.56640	0.000	18.41	0.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			42.26640	181.800	18.41	1.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			984.70000	1,181.800	18.41	1.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			0.00000	0.000	18.41	0.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			0.00200	0.000	18.41	0.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			684.70200	881.800	18.41	1.0000	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			11.54700	0.812	21.84	0.0114	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			248.34700	458.212	21.84	0.9886	0.00	0	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			39.24140	4.137	20.35	0.0512	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			126.04140	311.537	20.35	0.9488	0.00	0	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			6.69190	1.439	19.28	0.0141	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			399.59190	612.039	19.28	0.9859	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			3.14330	0.513	19.43	0.0055	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			496.04330	711.113	19.43	0.9945	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.18310	0.542	23.53	0.0042	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	09/05/2018	Foreign Exchange Option	13.86	Put			1,363.58310	1,146.442	23.53	0.9958	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,133.51690	2,915.962	43.32	0.9997	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.11690	0.062	43.32	0.0003	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			273.08360	120.174	15.18	0.5344	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			29.68360	94.274	15.18	0.4656	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,900.36590	1,682.676	25.94	0.9988	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.06590	0.176	25.94	0.0012	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,255.86300	3,037.496	35.28	0.9995	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.16300	0.096	35.28	0.0005	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,995.75890	1,777.565	23.41	0.9989	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.05890	0.165	23.41	0.0011	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			43.85270	118.067	14.25	0.4720	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			289.55270	145.467	14.25	0.5280	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,794.22990	1,576.089	21.89	0.9975	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.12990	0.389	21.89	0.0025	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			29.39760	11.132	15.15	0.0686	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			335.29760	535.432	15.15	0.9314	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,605.90040	1,824.300	16.68	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00040	0.000	16.68	0.0000	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			807.13900	1,024.836	16.97	0.9958	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			1.23900	0.535	16.97	0.0042	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			10.22590	3.689	14.49	0.0250	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			520.82590	733.089	14.49	0.9750	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			7.64050	3.588	14.10	0.0232	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			572.84050	788.088	14.10	0.9768	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			11.35240	4.474	13.49	0.0286	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			528.15240	740.674	13.49	0.9714	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			0.00000	112.202	13.70	0.3663	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			0.00000	253.502	13.70	0.6337	20,280,168.00	80,000	80,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			94.73820	41.485	13.10	0.1798	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			246.23820	412.785	13.10	0.8202	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			141.88210	71.826	13.20	0.2563	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			209.58210	359.926	13.20	0.7437	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			137.21300	68.954	13.18	0.2488	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			214.91300	367.054	13.18	0.7512	0.00	0	40,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,899.41960	2,678.828	22.48	0.9985	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.21960	0.328	22.48	0.0015	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			0.00000	278.349	13.56	0.6300	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			0.00000	126.849	13.56	0.3700	34,249.31	270	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			0.00000	167.131	13.73	0.4426	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			0.00000	228.631	13.73	0.5574	61,730.42	270	270
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,273.33140	1,061.069	16.85	0.9495	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.13140	12.569	16.85	0.0505	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,359.41010	3,138.771	25.19	0.9989	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.21010	0.271	25.19	0.0011	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			373.88870	244.689	13.96	0.5158	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	08/06/2018	Foreign Exchange Option	12.80	Call			117.28870	209.589	13.96	0.4842	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04930	0.151	27.05	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,140.74930	4,918.551	27.05	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04810	0.148	27.05	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,150.74810	4,928.548	27.05	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.05050	0.154	27.05	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,130.75050	4,908.554	27.05	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,821.70500	3,599.720	25.44	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.00500	1.320	25.44	0.0038	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,551.65200	2,330.471	18.88	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.95200	2.071	18.88	0.0074	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			25.16120	49.845	16.11	0.1366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,105.86120	908.245	16.11	0.8634	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			87.89350	154.962	14.50	0.3544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			578.59350	423.362	14.50	0.6456	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			260.39300	407.096	13.29	0.6882	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			201.09300	125.496	13.29	0.3118	79,062.67	630	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,560.65760	1,782.421	15.75	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.35760	0.821	15.75	0.0036	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			97.29650	169.886	14.36	0.3809	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			537.99650	388.286	14.36	0.6191	194,142.90	500	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			599.40910	805.638	13.08	0.9144	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			40.10910	24.038	13.08	0.0856	0.00	0	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			105.51390	182.748	14.24	0.4030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			506.21390	361.148	14.24	0.5970	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,581.65430	2,360.338	18.93	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.95430	1.938	18.93	0.0070	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			160.56070	266.434	13.70	0.5299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			351.26070	234.834	13.70	0.4701	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,941.69920	2,719.618	20.18	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.99920	1.218	20.18	0.0043	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			22.12600	44.168	16.25	0.1228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,162.82600	962.568	16.25	0.8772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			52.26230	96.989	15.22	0.2418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			792.96230	615.389	15.22	0.7582	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,252.34680	2,032.439	18.39	0.9861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.64680	4.039	18.39	0.0139	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,066.70770	1,285.997	14.25	0.9818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			7.40770	4.397	14.25	0.0182	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			314.53970	474.794	13.13	0.7476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			155.23970	93.194	13.13	0.2524	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,961.44300	3,739.753	26.27	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.74300	1.353	26.27	0.0037	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,152.77860	1,933.451	18.22	0.9829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.07860	5.051	18.22	0.0171	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			62.02030	112.820	14.99	0.2742	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			722.72030	551.220	14.99	0.7258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,971.70420	2,749.618	20.36	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.00420	1.218	20.36	0.0043	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			68.81230	123.938	14.85	0.2962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			679.51230	512.338	14.85	0.7038	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,601.84990	3,379.677	24.12	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.14990	1.277	24.12	0.0038	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			35.49110	68.694	15.72	0.1802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			956.19110	767.094	15.72	0.8198	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,931.49300	3,709.745	26.09	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.79300	1.345	26.09	0.0037	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			11.14580	24.103	16.97	0.0714	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,451.84580	1,242.503	16.97	0.9286	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,871.68810	2,649.619	19.76	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.98810	1.219	19.76	0.0044	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			37.05200	71.487	15.68	0.1864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			937.75200	749.887	15.68	0.8136	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,851.64240	3,629.727	25.62	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.94240	1.327	25.62	0.0038	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			8.79110	19.713	17.21	0.0595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,549.49110	1,338.113	17.21	0.9405	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,820.80580	4,598.703	27.05	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.10580	0.304	27.05	0.0009	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,440.95520	4,219.078	27.05	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.25520	0.678	27.05	0.0019	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,720.83370	4,498.776	27.05	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.13370	0.376	27.05	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			16.65720	33.970	16.56	0.0973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,287.35720	1,082.370	16.56	0.9027	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			19.88440	39.928	16.37	0.1124	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,210.58440	1,008.329	16.37	0.8876	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,650.85740	4,428.836	27.05	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.15740	0.436	27.05	0.0013	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			16.26940	33.291	16.58	0.0956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,296.96940	1,091.691	16.58	0.9044	1,091,690.90	1,000	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			402.25410	579.833	12.90	0.8220	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			102.95410	58.233	12.90	0.1780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			14.12200	29.490	16.73	0.0857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,354.82200	1,147.890	16.73	0.9143	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			409.04190	587.763	12.89	0.8268	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			99.74190	56.163	12.89	0.1732	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			17.46020	35.371	16.51	0.1009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,268.16020	1,063.771	16.51	0.8991	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,361.00600	4,139.200	27.05	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.30600	0.800	27.05	0.0022	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			6.15590	14.138	17.45	0.0441	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,696.85590	1,482.539	17.45	0.9559	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			33.99600	66.007	15.77	0.1741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			974.69600	784.407	15.77	0.8259	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			17.87510	36.093	16.49	0.1027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,258.57510	1,054.493	16.49	0.8973	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,091.25910	3,869.786	27.05	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.55910	1.386	27.05	0.0037	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			503.29120	696.550	12.80	0.8811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			63.99120	34.950	12.80	0.1189	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,231.75540	3,009.630	21.91	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.05540	1.230	21.91	0.0040	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,973.87180	1,755.962	17.92	0.9751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.17180	7.562	17.92	0.0249	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.96470	1.521	19.12	0.0055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,691.66470	2,469.921	19.12	0.9945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			375.79150	548.663	12.97	0.8019	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			116.49150	67.064	12.97	0.1981	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,741.67050	2,519.763	19.20	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.97050	1.363	19.20	0.0050	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			68.78790	37.147	12.75	0.1254	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			488.08790	678.747	12.75	0.8746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			64.72320	117.148	14.93	0.2829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			705.42320	535.548	14.93	0.7171	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,661.66160	2,440.025	19.07	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.96160	1.625	19.07	0.0059	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			96.59770	54.147	12.87	0.1684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			415.89770	595.747	12.87	0.8316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,990.70000	7,768.400	27.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	27.05	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,441.76270	2,221.043	18.70	0.9906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.06270	2.643	18.70	0.0094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			685.21410	899.012	13.31	0.9358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			25.91410	17.412	13.31	0.0642	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			480.57910	669.900	12.73	0.8713	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			71.27910	38.300	12.73	0.1287	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,362.06600	1,583.218	15.15	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.76600	1.618	15.15	0.0070	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			806.61800	1,022.896	13.62	0.9565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			17.31800	11.296	13.62	0.0435	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			825.57030	1,042.154	13.66	0.9592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			16.27030	10.554	13.66	0.0408	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			837.64380	656.609	15.36	0.7769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			46.94380	88.209	15.36	0.2231	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			969.46020	1,187.878	14.01	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			10.16020	6.278	14.01	0.0254	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			4.60290	2.675	14.70	0.0114	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,213.90290	1,434.275	14.70	0.9886	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			6.32250	3.728	14.40	0.0156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,115.62250	1,335.328	14.40	0.9844	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			177.27780	108.549	13.21	0.2816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			286.57780	440.149	13.21	0.7184	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			13.91390	8.894	13.78	0.0349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			873.21390	1,090.494	13.78	0.9651	32,714.83	30	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			66.35880	36.033	12.77	0.1221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			495.65880	687.633	12.77	0.8779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			93.52100	52.183	12.86	0.1637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			422.82100	603.783	12.86	0.8363	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			778.31410	994.098	13.55	0.9524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			19.01410	12.498	13.55	0.0476	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			550.33540	750.637	12.94	0.8989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			51.03540	29.037	12.94	0.1011	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			176.87760	109.431	13.24	0.2783	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			299.37760	454.331	13.24	0.7217	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,252.23850	1,053.552	16.36	0.8688	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			29.03850	53.452	16.36	0.1312	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,524.79680	3,302.073	22.28	0.9944	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.59680	1.973	22.28	0.0056	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,044.80300	2,822.248	19.87	0.9933	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.60300	2.148	19.87	0.0067	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			0.00000	453.190	13.29	0.6811	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			0.00000	148.290	13.29	0.3189	296,580.40	2,000	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,420.55340	1,217.461	16.65	0.8954	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			22.15340	42.361	16.65	0.1046	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			0.00000	490.593	14.56	0.6475	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			0.00000	175.493	14.56	0.3525	350,986.80	2,000	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			0.00000	1,022.584	13.02	0.9408	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.00000	17.684	13.02	0.0592	35,368.40	2,000	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,183.32020	990.663	16.09	0.8380	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			41.22020	72.163	16.09	0.1620	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,063.47840	877.369	15.79	0.8060	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			51.37840	88.869	15.79	0.1940	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			592.72870	788.097	12.88	0.8696	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			74.82870	46.597	12.88	0.1304	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,243.51020	1,054.555	16.13	0.8237	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			53.21020	88.555	16.13	0.1763	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,327.26480	3,104.517	19.76	0.9877	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.26480	5.017	19.76	0.0123	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,604.17220	1,405.328	16.87	0.8853	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			30.17220	55.828	16.87	0.1147	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,107.76360	2,885.790	19.25	0.9846	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.76360	6.290	19.25	0.0154	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			19.21560	37.685	17.22	0.0812	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	Put			1,853.21560	1,647.185	17.22	0.9188	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,699.01630	1,497.323	17.02	0.8975	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			26.51630	49.423	17.02	0.1025	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			93.97890	63.158	12.84	0.1484	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			654.57890	848.458	12.84	0.8516	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.70410	4.031	20.12	0.0096	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,197.18790	2,975.562	19.32	0.9829	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.08790	7.362	19.32	0.0171	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,239.60240	1,055.371	16.01	0.8039	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			66.50240	107.170	16.01	0.1961	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,695.80410	3,472.231	20.12	0.9904	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.28050	5.669	19.54	0.0130	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			188.74350	135.452	13.14	0.2513	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			506.54350	678.552	13.14	0.7487	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			70.27850	111.060	16.08	0.1952	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,292.47850	1,107.960	16.08	0.8048	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,545.48050	3,322.569	19.54	0.9870	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,000.90330	1,795.800	17.37	0.9088	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			28.10330	48.501	17.37	0.0912	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,234.25480	1,060.662	15.82	0.7559	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			109.55480	162.462	15.82	0.2441	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,897.51250	3,673.628	18.73	0.9883	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.81250	5.428	18.73	0.0117	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,381.05100	3,160.215	18.66	0.9761	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			6.35100	12.015	18.66	0.0239	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			353.54180	479.456	13.88	0.5456	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			501.64180	400.256	13.88	0.4544	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,715.56390	1,942.032	14.16	0.9713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			13.66390	12.832	14.16	0.0287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,470.92590	2,262.152	17.82	0.9171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			32.82590	51.352	17.82	0.0829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			508.37090	666.243	13.37	0.6742	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			306.47090	237.043	13.37	0.3258	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,445.48400	3,225.837	18.33	0.9720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.38400	15.037	18.33	0.0280	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,277.84430	3,060.080	18.36	0.9652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.74430	19.280	18.36	0.0348	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,346.79900	3,128.216	18.35	0.9682	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			8.69900	17.416	18.35	0.0318	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			315.79040	430.575	14.04	0.5062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			573.89040	461.375	14.04	0.4938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,103.26920	942.636	15.41	0.7003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			155.16920	221.835	15.41	0.2997	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			142.98640	205.216	15.56	0.2809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,171.08640	1,006.016	15.56	0.7191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			453.37630	602.357	13.53	0.6338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			361.47630	283.157	13.53	0.3662	2,245,718.17	7,931	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			209.37210	293.435	14.84	0.3769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			867.47210	724.235	14.84	0.6231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,386.24920	3,167.227	18.34	0.9698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.14920	16.427	18.34	0.0302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			434.59820	580.315	13.59	0.6191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			382.69820	301.115	13.59	0.3809	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			234.36410	326.224	14.62	0.4099	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			782.46410	647.024	14.62	0.5901	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,593.85130	3,372.818	18.31	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			5.75130	12.018	18.31	0.0229	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,319.75350	4,094.639	18.22	0.9917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.65350	3.839	18.22	0.0083	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			823.10610	1,020.341	12.85	0.8373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			121.20610	91.141	12.85	0.1627	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			820.75860	681.694	14.72	0.6053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			222.65860	310.894	14.72	0.3947	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,020.24730	1,229.909	12.66	0.8975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			68.34730	50.709	12.66	0.1025	532,445.55	10,500	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			621.33950	794.756	13.09	0.7455	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			219.43950	165.556	13.09	0.2545	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,236.74110	1,459.508	12.94	0.9347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			34.84110	30.308	12.94	0.0653	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			938.81690	1,143.996	12.74	0.8754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			86.91690	64.796	12.74	0.1246	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			979.18310	827.217	15.12	0.6621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			181.08310	256.417	15.12	0.3379	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,062.14680	1,273.807	12.62	0.9076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			60.24680	44.607	12.62	0.0924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,148.12580	1,365.112	12.70	0.9234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			46.22580	35.912	12.70	0.0766	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			899.35680	1,102.050	12.78	0.8633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			97.45680	72.850	12.78	0.1367	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,254.75250	1,478.494	12.99	0.9367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			32.85250	29.294	12.99	0.0633	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			451.78360	358.754	13.76	0.4252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			383.68360	517.954	13.76	0.5748	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			744.80910	613.096	14.52	0.5744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			246.70910	342.296	14.52	0.4256	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			470.20540	374.035	13.81	0.4361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			372.10540	503.235	13.81	0.5639	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			200.33740	150.972	13.05	0.2380	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			652.23740	830.172	13.05	0.7620	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			0.00000	465.638	13.92	0.5348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.00000	416.438	13.92	0.4652	104,109.43	250	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			518.90870	678.377	13.35	0.6815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			297.00870	229.177	13.35	0.3185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			420.93510	564.198	13.63	0.6080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			399.03510	314.998	13.63	0.3920	157,498.75	500	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			44.05860	68.224	17.40	0.1073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,192.15860	1,989.024	17.40	0.8927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			574.11820	741.445	13.20	0.7175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			252.21820	192.245	13.20	0.2825	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			601.16180	485.310	14.12	0.5078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			303.06180	414.510	14.12	0.4922	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			43.60820	67.554	17.42	0.1064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,201.70820	1,998.354	17.42	0.8936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			43.16170	66.889	17.43	0.1054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,211.26170	2,007.689	17.43	0.8946	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,230.48420	1,064.766	15.65	0.7218	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			149.58420	211.666	15.65	0.2782	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,083.71880	3,860.181	18.08	0.9860	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.81880	7.081	18.08	0.0140	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,538.13130	3,319.191	18.19	0.9711	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			7.23130	16.091	18.19	0.0289	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,830.53890	1,645.618	16.64	0.8127	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			101.83890	146.118	16.64	0.1873	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,356.69560	2,156.646	17.34	0.8747	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			64.19560	93.546	17.34	0.1253	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,226.65200	1,068.995	15.48	0.6885	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			197.35200	269.095	15.48	0.3115	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,259.43580	4,039.939	19.59	0.9698	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			10.13580	20.039	19.59	0.0302	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,718.13790	3,501.252	19.08	0.9544	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			18.83790	31.352	19.08	0.0456	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			194.58680	264.838	15.56	0.3037	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,276.08680	1,116.638	15.56	0.6963	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,046.01980	3,828.955	19.55	0.9610	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			14.51980	27.155	19.55	0.0390	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			127.95760	101.129	12.85	0.1552	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,006.45760	1,209.329	12.85	0.8448	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,159.09980	1,967.105	17.02	0.8413	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			89.79980	127.805	17.02	0.1587	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,984.50790	2,211.932	13.80	0.9690	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			19.20790	16.532	13.80	0.0310	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			780.24220	660.555	14.48	0.5342	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			355.54220	465.955	14.48	0.4658	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			86.08050	71.406	12.88	0.1140	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,211.38050	1,426.806	12.88	0.8860	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,226.65800	1,076.009	15.43	0.6621	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			243.45800	323.209	15.43	0.3379	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,508.86810	4,290.203	19.88	0.9633	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			15.66810	27.403	19.88	0.0367	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,912.56850	3,696.880	19.51	0.9436	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			29.36850	44.080	19.51	0.0564	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,920.67750	2,715.853	17.95	0.8916	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			64.27750	90.253	17.95	0.1084	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,106.88670	966.391	15.16	0.6221	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			290.48670	380.791	15.16	0.3779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,423.29650	4,207.049	19.90	0.9546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			21.49650	36.149	19.90	0.0454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			496.04200	631.591	14.09	0.5521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			617.84200	522.491	14.09	0.4479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,168.28780	2,960.708	18.35	0.9045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			108.01750	149.774	17.10	0.1694	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			101.83150	141.527	17.20	0.1611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,343.63150	2,152.427	17.20	0.8389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			413.82820	532.284	14.45	0.4877	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			101.08550	140.532	17.21	0.1601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,352.88550	2,161.432	17.21	0.8399	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			102.58150	142.532	17.19	0.1622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,334.38150	2,143.432	17.19	0.8378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,269.81750	2,080.674	17.10	0.8306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			93.80620	79.858	12.94	0.1173	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,226.64760	1,079.095	15.41	0.6511	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			264.84760	348.195	15.41	0.3489	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			643.07650	544.576	14.14	0.4589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			481.27650	613.676	14.14	0.5411	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			775.62820	663.184	14.45	0.5123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			56.48780	79.808	18.35	0.0955	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,169.00940	1,982.875	16.97	0.8186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			117.20940	161.975	16.97	0.1814	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			366.59010	302.923	13.48	0.3181	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			704.79010	872.023	13.48	0.6819	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,292.00620	1,508.958	12.94	0.8827	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,225.12820	1,080.856	15.33	0.6392	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			289.42820	376.456	15.33	0.3608	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,735.46550	4,517.664	19.83	0.9590	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			19.76550	33.264	19.83	0.0410	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,101.89580	3,889.583	19.65	0.9359	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			36.19580	55.183	19.65	0.0641	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			537.37210	459.099	13.84	0.3868	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			659.17210	813.099	13.84	0.6132	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,324.69180	2,143.768	16.96	0.7988	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			156.09180	207.668	16.96	0.2012	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			570.82220	493.146	13.91	0.3897	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			694.72220	849.846	13.91	0.6103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,162.44370	1,364.084	13.25	0.7878	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			241.54370	209.984	13.25	0.2122	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,660.77770	2,893.233	12.58	0.9842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.87770	9.133	12.58	0.0158	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			351.53770	442.282	15.55	0.3638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,420.63770	1,278.182	15.55	0.6362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,349.96400	1,560.424	13.07	0.8380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			169.06400	146.324	13.07	0.1620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			759.84160	921.455	13.82	0.6311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			538.94160	467.355	13.82	0.3689	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			967.90080	856.424	14.72	0.5237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			498.80080	620.524	14.72	0.4763	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,587.57780	1,804.442	12.82	0.8883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			106.67780	90.342	12.82	0.1117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,396.97010	2,218.772	16.95	0.7890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			177.87010	232.872	16.95	0.2110	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,395.64180	1,607.685	13.02	0.8488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			154.74180	133.585	13.02	0.1512	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,773.01830	1,616.525	16.18	0.7013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			273.91830	350.625	16.18	0.2987	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			165.84220	217.809	17.08	0.1991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,504.94220	2,323.709	17.08	0.8009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			164.87980	216.604	17.09	0.1981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,513.97980	2,332.504	17.09	0.8019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			166.80790	219.022	17.07	0.2000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,495.90790	2,314.922	17.07	0.8000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			295.56550	258.749	13.38	0.2439	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,080.06550	1,276.549	13.38	0.7561	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			640.75790	564.607	14.03	0.3951	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			766.25790	924.107	14.03	0.6049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			413.81580	507.636	15.90	0.3627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,659.41580	1,520.336	15.90	0.6373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			411.86600	505.307	15.91	0.3614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,667.46600	1,528.007	15.91	0.6386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			409.93220	502.990	15.92	0.3600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,675.53220	1,535.690	15.92	0.6400	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			396.86170	476.515	17.25	0.2853	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,803.26170	2,655.715	17.25	0.7147	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,685.25680	6,484.648	19.46	0.9235	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			78.85680	105.448	19.46	0.0765	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			395.48870	474.931	17.26	0.2845	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,811.88870	2,664.131	17.26	0.7155	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			394.12180	473.353	17.27	0.2837	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,820.52180	2,672.553	17.27	0.7163	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			730.94570	847.159	16.52	0.4041	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,225.24570	2,114.959	16.52	0.5959	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			735.39930	852.119	16.50	0.4060	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	12/06/2020	Foreign Exchange Option	15.16	Put			2,209.69930	2,099.919	16.50	0.5940	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			733.16830	849.634	16.51	0.4050	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,217.46830	2,107.434	16.51	0.5950	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,357.16020	2,245.808	16.72	0.5976	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			758.56020	878.208	16.72	0.4024	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			837.01410	966.387	16.72	0.4210	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,316.21410	2,209.887	16.72	0.5790	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			834.72360	963.815	16.73	0.4200	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,323.92360	2,217.315	16.73	0.5800	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			832.43310	961.252	16.74	0.4191	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,331.63310	2,224.752	16.74	0.5809	0.00	0	0
Total \$ / R Option												25,496,466.52	107,881	2,683,924
Total \$ / R												2,571,768,139.02	307,196	4,237,747
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.78160		12.55930			0.0000	255,632.00	20	377
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.92920		12.70190			0.0000	387,876.00	30	52
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.06910		12.83820			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.34730		13.11440			0.0000	0.00	0	0
Total \$ / R MAXI Future												643,508.00	50	439
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,315.53700	2,775.742	16.80	0.0812	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			138,385.53700	117,615.742	16.80	0.9188	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,284.77340	2,720.289	16.82	0.0797	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			139,354.77340	118,560.289	16.82	0.9203	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,346.98180	2,832.336	16.77	0.0827	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			137,416.98180	116,672.336	16.77	0.9173	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,730.40680	15,654.076	16.08	0.2229	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			141,540.40680	123,734.076	16.08	0.7771	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,614.84560	15,504.423	16.10	0.2210	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			142,424.84560	124,584.423	16.10	0.7790	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			10,847.05550	15,805.026	16.06	0.2248	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			140,657.05550	122,885.026	16.06	0.7752	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			9,395.88430	13,098.455	17.33	0.1505	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			244,575.88430	225,188.455	17.33	0.8495	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			9,327.87890	13,006.804	17.35	0.1495	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			245,507.87890	226,096.804	17.35	0.8505	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			9,260.22620	12,916.093	17.36	0.1486	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			246,440.22620	227,006.093	17.36	0.8514	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			41,186.59610	50,530.680	15.91	0.3614	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			166,746.59610	152,800.680	15.91	0.6386	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			40,993.22400	50,299.023	15.92	0.3600	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			167,553.22400	153,569.023	15.92	0.6400	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			41,381.58440	50,763.587	15.90	0.3627	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			165,941.58440	152,033.587	15.90	0.6373	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												643,508.00	50	439
£ / R	On	15/05/2018	Foreign Exchange Future			17.30910		17.22790			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.41750		17.33100			0.0000	403,546,057.50	23,169	432,209
£ / R	On	17/09/2018	Foreign Exchange Future			17.69580		17.60500			0.0000	8,847,900.00	500	17,994
£ / R	On	14/12/2018	Foreign Exchange Future			17.96610		17.87290			0.0000	0.00	0	6,227
£ / R	On	18/03/2019	Foreign Exchange Future			18.25550		18.16020			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.52340		18.42750			0.0000	0.00	0	5,465
Total £ / R Future												412,393,957.50	23,669	466,838
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			57.92890	47.186	15.35	0.1730	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			435.82890	506.286	15.35	0.8270	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		17,131.00000		17,217.500	25.82	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	25.82	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			153.88440	189.095	15.02	0.3193	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			712.88440	661.595	15.02	0.6807	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			269.95890	320.255	14.41	0.4739	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			438.95890	402.755	14.41	0.5261	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,072.28830	2,987.354	19.21	0.9880	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			3.28830	4.854	19.21	0.0120	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			151.60480	186.459	15.03	0.3158	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			720.60480	668.959	15.03	0.6842	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			149.35570	183.856	15.05	0.3123	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			728.35570	676.356	15.05	0.6877	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			371.90710	421.493	15.02	0.3868	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,016.90710	975.693	15.02	0.6132	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			369.07550	418.421	15.03	0.3846	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,024.07550	982.621	15.03	0.6154	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			374.75890	424.585	15.01	0.3890	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,009.75890	968.785	15.01	0.6110	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			702.91910	770.142	14.85	0.4961	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			940.01910	914.042	14.85	0.5039	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			699.07540	766.107	14.85	0.4942	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			946.17540	920.007	14.85	0.5058	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			695.25050	762.095	14.86	0.4923	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			952.35050	925.995	14.86	0.5077	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			925.87500	1,003.227	14.96	0.5226	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,055.67500	1,037.727	14.96	0.4774	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			921.82460	999.017	14.97	0.5210	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,061.62460	1,043.517	14.97	0.4790	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			917.79010	994.822	14.97	0.5195	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,067.59010	1,049.322	14.97	0.4805	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,042.77740	1,126.844	15.07	0.5174	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,245.27740	1,233.444	15.07	0.4826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,038.83190	1,122.756	15.07	0.5161	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,251.33190	1,239.356	15.07	0.4839	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,046.73650	1,130.945	15.06	0.5187	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,239.23650	1,227.545	15.06	0.4813	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												412,393,957.50	23,669	467,838
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11555		0.11410			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11652		0.11513			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11679		0.11539			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11864		0.11721			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12075		0.11931			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12532		0.12383			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	28.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,589.80000	875,445.500	28.43	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,589.80000	882,445.500	28.43	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	28.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	28.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,589.80000	876,445.500	28.43	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	28.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,589.80000	877,445.500	28.43	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			11.01890	12.296	17.39	0.0425	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,497.71890	1,359.796	17.39	0.9575	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			6.73600	9.620	25.44	0.0247	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,493.43600	2,357.120	25.44	0.9753	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			93.49300	125.929	15.60	0.3096	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			580.19300	473.429	15.60	0.6904	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.27	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,460.70000	876,320.800	24.27	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.27	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,460.70000	877,320.800	24.27	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.27	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,460.70000	875,320.800	24.27	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.27	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,460.70000	822,320.800	24.27	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			140.95840	165.269	18.35	0.2255	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,419.65840	1,301.069	18.35	0.7745	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			66.48500	82.556	21.28	0.1152	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,345.18500	2,218.356	21.28	0.8848	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			352.74420	407.216	16.13	0.4740	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			631.44420	543.016	16.13	0.5260	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			165.45190	129.373	13.56	0.1768	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			587.93450	652.102	16.25	0.5450	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	0.12	Put			656.63450	576.702	16.25	0.4550	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			307.88740	342.712	18.10	0.3275	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,376.58740	1,267.312	18.10	0.6725	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,096.75190	1,204.773	13.56	0.8232	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			710.05160	749.228	17.95	0.4609	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,327.55160	1,217.028	17.95	0.5391	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			535.56680	494.942	19.23	0.3288	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,153.06680	1,962.742	19.23	0.6712	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,071.35430	1,132.613	16.26	0.6325	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			688.85430	600.413	16.26	0.3675	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			15.24980		15.14510			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.33290		15.22400			0.0000	42,334,136.90	2,761	116,197
€ / R	On	17/09/2018	Foreign Exchange Future			15.62230		15.50910			0.0000	32,150,693.40	2,058	57,507
€ / R	On	14/12/2018	Foreign Exchange Future			15.91040		15.79440			0.0000	7,955,200.00	500	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.22610		16.10740			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.49230		16.37250			0.0000	0.00	0	5,256
Total € / R Future												82,440,030.30	5,319	191,312
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			102.77510	78.850	12.65	0.2731	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			267.87510	348.650	12.65	0.7269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			125.77660	170.903	13.36	0.3533	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			17.56920	19.960	12.93	0.0634	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			941.56920	1,052.860	12.93	0.9366	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			9.58960	10.887	14.06	0.0349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,224.65900	2,333.634	16.66	0.9974	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.65900	0.734	16.66	0.0026	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			154.70580	132.597	12.28	0.3015	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			378.70580	465.497	12.28	0.6985	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			531.77660	468.003	13.36	0.6467	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			15.77410	17.950	13.12	0.0572	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			61.63550	89.499	14.17	0.2083	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			837.63550	756.599	14.17	0.7917	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			21.89060	24.729	12.53	0.0781	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			845.89060	957.629	12.53	0.9219	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,223.58960	1,333.787	14.06	0.9651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			8.85320	10.032	14.22	0.0322	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			21.92230	35.870	14.64	0.0967	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,237.92230	1,142.970	14.64	0.9033	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,726.95230	1,836.010	15.56	0.9895	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			2.95230	3.110	15.56	0.0105	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			989.77410	1,100.850	13.12	0.9428	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			5.78700	6.217	15.00	0.0201	0.00	0	50,995

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			248.41120	319.547	12.61	0.5566	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			274.41120	236.647	12.61	0.4434	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,406.06690	6,297.240	27.95	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.06690	0.140	27.95	0.0004	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,262.85320	1,372.932	14.22	0.9678	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			428.59890	373.304	13.05	0.5770	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,326.49190	5,217.998	27.95	0.9979	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.49190	0.898	27.95	0.0021	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,387.36850	3,278.890	20.70	0.9949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.36850	1.790	20.70	0.0051	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,479.78700	1,589.117	15.00	0.9799	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			159.67440	212.651	13.08	0.4178	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			435.67440	379.751	13.08	0.5822	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			156.79940	209.151	13.10	0.4126	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			442.79940	386.251	13.10	0.5874	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			162.59890	216.204	13.05	0.4230	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			106.81680	137.930	15.30	0.1805	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			105.67300	136.740	15.32	0.1791	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.74280	19.281	18.71	0.0290	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,021.13500	2,138.050	13.04	0.9686	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			12.03500	15.750	13.04	0.0314	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,306.28830	1,420.683	11.53	0.9087	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			47.18830	48.383	11.53	0.0913	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,715.44070	1,633.260	15.33	0.8223	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,697.71680	1,615.630	15.30	0.8195	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,398.12710	1,323.376	14.80	0.7664	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			147.22710	185.676	14.80	0.2336	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			342.10630	411.410	13.41	0.4466	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			683.00630	639.110	13.41	0.5534	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			789.01040	739.071	13.64	0.5959	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,122.90420	6,011.233	20.46	0.9942	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.00420	3.533	20.46	0.0058	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,064.64280	3,956.981	18.71	0.9710	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,706.57300	1,624.440	15.32	0.8209	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			104.54070	135.560	15.33	0.1777	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			298.11040	361.371	13.64	0.4041	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			159.57750	194.241	15.75	0.1896	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,245.17750	2,163.841	15.75	0.8104	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			158.55870	193.037	15.76	0.1885	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,254.15870	2,172.637	15.76	0.8115	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			157.54410	191.840	15.78	0.1875	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,263.14410	2,181.440	15.78	0.8125	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			751.47640	844.200	13.33	0.5399	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			794.07640	768.100	13.33	0.4601	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			759.47700	852.795	13.31	0.5438	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			782.07700	756.695	13.31	0.4562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			755.46630	848.484	13.32	0.5418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			788.06630	762.384	13.32	0.4582	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			726.21150	811.593	14.01	0.4702	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,213.71150	1,179.293	14.01	0.5298	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			723.00030	808.155	14.02	0.4687	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,220.50030	1,185.855	14.02	0.5313	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			719.81110	804.726	14.03	0.4671	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,227.31110	1,192.426	14.03	0.5329	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												82,440,030.30	5,319	798,819
AUS / R	On	18/06/2018	Foreign Exchange Future			9.57710		9.47870			0.0000	1,177,983.30	123	13,777
AUS / R	On	17/09/2018	Foreign Exchange Future			9.69540		9.59280			0.0000	0.00	0	850
AUS / R	On	14/12/2018	Foreign Exchange Future			9.80920		9.70500			0.0000	0.00	0	11,312
AUS / R	On	14/06/2019	Foreign Exchange Future			10.04310		9.93710			0.0000	0.00	0	0
Total AUS / R Future												1,177,983.30	123	25,939
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.23600	7.065	14.15	0.0371	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,025.53600	929.965	14.15	0.9629	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.10980	6.797	14.18	0.0358	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,035.40980	939.697	14.18	0.9642	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.36680	7.343	14.13	0.0384	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,015.66680	920.243	14.13	0.9616	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			16.80790	23.769	14.43	0.0654	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,554.00790	1,458.369	14.43	0.9346	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.49610	24.732	14.41	0.0677	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,534.69610	1,439.332	14.41	0.9323	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			17.14890	24.246	14.42	0.0666	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,544.34890	1,448.846	14.42	0.9334	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,816.98640	1,725.449	15.11	0.8968	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			41.50070	54.030	15.13	0.1022	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,826.50070	1,734.830	15.13	0.8978	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			42.47710	55.275	15.10	0.1043	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,807.47710	1,716.075	15.10	0.8957	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			41.98640	54.649	15.11	0.1032	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			213.84740	256.590	14.02	0.2947	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,276.74740	1,213.490	14.02	0.7053	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			212.06960	254.580	14.03	0.2928	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,284.96960	1,221.480	14.03	0.7072	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			210.31060	252.587	14.05	0.2909	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,293.21060	1,229.487	14.05	0.7091	0.00	0	0
Total AUS / R Option												0.00	0	0
Total AUS / R												1,177,983.30	123	25,939

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.95510		9.81080			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.21490		10.06570			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.25220	8.058	13.29	0.0424	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,011.45220	872.958	13.29	0.9576	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.12380	7.683	13.29	0.0407	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,021.32380	882.583	13.29	0.9593	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.38760	8.449	13.29	0.0442	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,001.58760	863.349	13.29	0.9558	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			737.31820	867.885	12.85	0.7850	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			151.61820	132.985	12.85	0.2150	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			730.14360	860.330	12.85	0.7819	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			154.44360	135.430	12.85	0.2181	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			744.52970	875.472	12.85	0.7880	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			148.82970	130.572	12.85	0.2120	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.84820		12.73850			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.10270		12.98970			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.35650		13.24000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.86130		13.74270			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			7.12370	9.626	18.08	0.0304	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,808.62370	1,701.426	18.08	0.9696	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			7.01780	9.496	18.12	0.0300	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,818.51780	1,711.296	18.12	0.9700	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			7.23130	9.758	18.04	0.0309	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,798.73130	1,691.558	18.04	0.9691	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			42.85630	52.011	16.07	0.0902	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,083.15630	1,979.311	16.07	0.9098	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			42.49300	51.483	16.08	0.0893	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,092.79300	1,988.783	16.08	0.9107	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.13490	50.962	16.10	0.0885	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,102.43490	1,998.262	16.10	0.9115	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			514.51760	604.065	12.66	0.5638	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			484.51760	457.565	12.66	0.4362	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			509.92280	599.123	12.66	0.5608	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			489.92280	462.623	12.66	0.4392	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			519.14460	609.038	12.65	0.5668	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			479.14460	452.538	12.65	0.4332	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			438.22840	498.471	14.41	0.3717	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
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,435.52840	1,377.171	14.41	0.6283	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			442.53300	503.261	14.38	0.3747	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,419.83300	1,361.961	14.38	0.6253	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			440.37420	500.859	14.39	0.3732	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,427.67420	1,369.559	14.39	0.6268	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			2.00340		1.98340			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.01910		1.99860			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.03390		2.01300			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06350		2.04270			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			496.21030	395.354	12.58	0.5200	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			199.23940	289.331	12.72	0.4373	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			565.23940	455.331	12.72	0.5627	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			171.98910	253.408	12.86	0.3964	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			637.98910	519.408	12.86	0.6036	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			230.21030	329.354	12.58	0.4800	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,533.14090	1,391.469	13.80	0.7216	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			202.96920	262.555	13.91	0.2620	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,616.96920	1,471.555	13.91	0.7380	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			188.01240	244.036	14.01	0.2464	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,702.01240	1,553.036	14.01	0.7536	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			219.14090	282.469	13.80	0.2784	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,436.28230	1,630.675	12.75	0.7670	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			306.28230	291.675	12.75	0.2330	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,368.10220	1,557.173	12.73	0.7510	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			338.10220	318.173	12.73	0.2490	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,302.00710	1,485.375	12.71	0.7344	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			372.00710	346.376	12.71	0.2656	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,434.42800	1,610.009	13.43	0.6413	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			807.42800	775.009	13.43	0.3587	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,382.73330	1,555.302	13.47	0.6277	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			855.73330	820.302	13.47	0.3723	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,487.66110	1,666.185	13.39	0.6548	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			760.66110	731.184	13.39	0.3452	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			2.06270		2.04740			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10230		2.08630			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14260		2.12610			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28770		2.27290			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	Put			1,767.38180	1,624.099	15.45	0.9029	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			37.40730	44.763	15.61	0.0862	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,863.40730	1,717.763	15.61	0.9138	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			45.89030	58.344	15.29	0.1094	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,671.89030	1,531.344	15.29	0.8906	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			41.38180	51.099	15.45	0.0971	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			109.40790	132.734	15.72	0.1348	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,746.40790	2,609.734	15.72	0.8652	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			102.77290	123.684	15.80	0.1268	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,839.77290	2,700.684	15.80	0.8732	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			96.59220	115.254	15.87	0.1191	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,933.59220	2,792.253	15.87	0.8809	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,055.08610	1,182.714	13.48	0.6131	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			694.08610	656.714	13.48	0.3869	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,006.46310	1,130.830	13.55	0.5955	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			745.46310	704.830	13.55	0.4045	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,105.65980	1,236.482	13.41	0.6307	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			644.65980	610.482	13.41	0.3693	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			679.57050	682.019	13.81	0.2980	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,949.08310	2,098.770	13.86	0.6904	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			720.08310	721.770	13.86	0.3096	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,892.58230	2,039.843	13.91	0.6787	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			763.58230	762.843	13.91	0.3213	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,008.57050	2,159.019	13.81	0.7020	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			1.63000		1.60200			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65130		1.62300			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.67160		1.64270			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76320		1.73570			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			20.89310	44.313	16.33	0.1003	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,600.89310	1,344.313	16.33	0.8997	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			17.64060	37.251	16.47	0.0862	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,697.64060	1,437.251	16.47	0.9138	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			24.77440	52.633	16.20	0.1165	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,504.77440	1,252.633	16.20	0.8835	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,443.85570	2,197.540	16.74	0.8654	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			86.96150	129.969	16.52	0.1552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,256.96150	2,016.969	16.52	0.8448	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			80.11980	119.850	16.63	0.1446	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,350.11980	2,106.850	16.63	0.8554	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			73.85570	110.540	16.74	0.1346	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,071.56900	1,304.858	13.36	0.7418	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			344.56900	288.858	13.36	0.2582	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,011.65920	1,238.460	13.44	0.7210	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			384.65920	322.460	13.44	0.2790	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,134.09630	1,373.584	13.29	0.7621	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			307.09630	257.584	13.29	0.2379	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			956.77850	1,127.321	14.97	0.5361	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,199.77850	1,095.321	14.97	0.4639	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			921.29540	1,087.377	15.06	0.5221	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,264.29540	1,155.377	15.06	0.4779	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			993.71270	1,168.744	14.88	0.5503	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,136.71270	1,036.744	14.88	0.4497	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12670		0.12410			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12620		0.12320			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12550		0.12250			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12330		0.12180			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			1.57940		1.57180			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60350		1.59550			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62700		1.61900			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67180		1.66350			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			8.94800		8.84690			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.05330		8.94900			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.15680		9.04980			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65890		9.55810			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			3.99070	6.668	14.56	0.0365	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			997.09070	898.668	14.56	0.9635	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			3.86990	6.400	14.58	0.0352	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,006.96990	908.399	14.58	0.9648	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	18/06/2018	Foreign Exchange Option	9.83	Call			4.11570	6.947	14.54	0.0379	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			987.21570	888.947	14.54	0.9621	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			45.65350	63.986	14.38	0.1584	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,026.65350	940.686	14.38	0.8416	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			44.71260	62.906	14.40	0.1560	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,035.71260	949.606	14.40	0.8440	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			46.61390	65.086	14.36	0.1608	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,017.61390	931.786	14.36	0.8392	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			417.36600	494.345	12.83	0.6217	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			287.56600	257.545	12.83	0.3783	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			412.20730	488.755	12.83	0.6175	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			292.40730	261.955	12.83	0.3825	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			407.09520	483.211	12.84	0.6132	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			297.29520	266.410	12.84	0.3868	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			405.05200	465.491	14.23	0.4593	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			766.95200	726.591	14.23	0.5407	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			401.92330	462.043	14.24	0.4568	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			773.82330	733.144	14.24	0.5432	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			408.20930	468.964	14.21	0.4619	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			760.10930	720.064	14.21	0.5381	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			1.28690		1.27450			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29530		1.28240			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30340		1.29030			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36490		1.35360			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			455.00000	331.000		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			555.00000	431.000		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			355.00000	231.000		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			876.00000	747.000		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			976.00000	847.000		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			776.00000	647.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			203.00000	334.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			403.00000	534.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			303.00000	434.000		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			336.00000	449.000		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			236.00000	349.000		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			436.00000	549.000		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			1.36270		1.37990			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36870		1.38600			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19960		1.21220			0.0000	71,976.00	60	120
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20830		1.22100			0.0000	0.00	0	0
Total QUANTO € / \$ Future												71,976.00	60	120
Total QUANTO € / \$												71,976.00	60	120
R / ¥	On	03/05/2018	Foreign Exchange Future			8.65460	0.11552	8.76410			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.56220	0.11552	8.66600			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11552	134.95870	4.209	21.81	0.0123	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11552	1,293.95870	2,258.209	21.81	0.9877	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11552	120.21250	3.563	22.15	0.0105	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11552	1,379.21250	2,357.563	22.15	0.9895	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11552	151.35250	4.984	21.47	0.0146	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11552	1,210.35250	2,158.984	21.47	0.9854	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11552	1,825.52250	2,855.607	23.84	0.9953	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11552	66.52250	1.607	23.84	0.0047	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11552	1,139.26010	760.549	13.85	0.2703	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11552	3,179.26010	3,838.549	13.85	0.7297	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11552	4,188.90230	3,412.087	15.76	0.6736	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11552	928.90230	1,190.087	15.76	0.3264	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11552	1,103.01800	732.264	13.82	0.2631	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11552	3,243.01800	3,910.264	13.82	0.7369	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11552	1,067.54250	704.713	13.79	0.2560	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11552	3,307.54250	3,982.713	13.79	0.7440	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥ Option												0.00	0	210,000
Total R / ¥												0.00	0	210,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.58180	0.11552	8.68560			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.42870	0.11552	8.53150			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		0.11552	1,906.15960	1,339.859	14.14	0.4301	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11552	2,978.36130	3,654.421	13.46	0.7600	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11552	1,750.15960	2,221.859	14.14	0.5699	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11552	1,851.30720	1,295.579	14.11	0.4210	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11552	1,795.30720	2,277.579	14.11	0.5790	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11552	1,961.88340	1,385.041	14.17	0.4392	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11552	1,705.88340	2,167.041	14.17	0.5608	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11552	934.36130	572.421	13.46	0.2400	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11552	2,890.68910	2,354.986	15.03	0.4319	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11552	3,575.68910	4,067.986	15.03	0.5681	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11552	2,839.73780	2,309.458	15.00	0.4267	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11552	3,624.73780	4,122.458	15.00	0.5733	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11552	2,789.28220	2,264.443	14.97	0.4216	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11552	3,674.28220	4,177.443	14.97	0.5784	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			9.57270		9.49440			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.70450		9.62360			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.83000		9.74810			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.39210		10.31830			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			20.89720	31.916	13.46	0.1387	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			626.49720	559.216	13.46	0.8613	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			20.12780	30.785	13.48	0.1345	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			635.72780	568.085	13.48	0.8655	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			21.69400	33.083	13.44	0.1430	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			617.29400	550.383	13.44	0.8570	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			147.35930	181.415	12.70	0.3650	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			523.75930	476.916	12.70	0.6350	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			144.94630	178.578	12.72	0.3605	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			531.34630	484.078	12.72	0.6395	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			149.80940	184.297	12.68	0.3696	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			516.20940	469.797	12.68	0.6304	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			564.15000	633.721	11.87	0.7121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			186.05000	173.721	11.87	0.2879	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			557.92010	627.223	11.88	0.7081	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			189.82010	177.223	11.88	0.2919	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			570.42690	640.261	11.86	0.7162	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			182.32690	170.261	11.86	0.2838	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			383.06390	374.498	12.66	0.3644	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			701.72490	767.390	12.64	0.6414	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			373.42490	365.290	12.64	0.3586	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			696.52790	761.978	12.65	0.6385	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			378.22790	369.878	12.65	0.3615	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			691.36390	756.598	12.66	0.6356	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			3.01920		3.04470			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.96730		2.99430			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.91710		2.94500			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.90630		2.93720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.29410	0.384	20.77	0.0055	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			615.59410	641.184	20.77	0.9945	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.28660	0.377	20.99	0.0053	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			625.58660	651.177	20.99	0.9947	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.30210	0.391	20.55	0.0056	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			605.60210	631.191	20.55	0.9944	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			12.64300	13.356	15.43	0.1034	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			378.34300	406.056	15.43	0.8966	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			11.90600	12.823	15.53	0.0995	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			387.60600	415.523	15.53	0.9005	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			13.42410	13.917	15.33	0.1076	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			369.12410	396.617	15.33	0.8924	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			109.67340	101.340	13.65	0.4547	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			134.67340	154.240	13.65	0.5453	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			105.42980	97.365	13.66	0.4424	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			140.42980	160.265	13.66	0.5576	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			114.04660	105.435	13.64	0.4672	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			129.04660	148.335	13.64	0.5328	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			31.83980	31.735	15.73	0.1387	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			624.63980	655.435	15.73	0.8613	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			31.03350	31.208	15.80	0.1363	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			633.83350	664.908	15.80	0.8637	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			32.66910	32.276	15.65	0.1412	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			615.46910	645.976	15.65	0.8588	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	3,940
ZMW / R On 18/06/2018			Foreign Exchange Future	1.25570	1.24440			0.0000	0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.22930	1.21810			0.0000	0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.20500	1.19330			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.15510	1.14680			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3 042 999 127.60	228,536	2,255,412
Total Options									25 496 466.52	107,881	3,503,631
Grand Total:									3,068,495,594.12	336,417	5,759,043