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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/05/2018 Foreign Exchange Future			12.63500		12.28660			0.0000	12,635,000.00	1,000	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.59290		12.28830			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.59800		12.29340			0.0000	377,940,000.00	30,000	30,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.59970		12.29510			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.60480		12.30010			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.61000		12.30500			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.61170		12.30670			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.61520		12.31000			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.62890		12.32320			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.64620		12.33980			0.0000	1,940,129,419.20	153,416	1,126,541
\$ / R On 20/06/2018 Foreign Exchange Future			12.64950		12.34290			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.66470		12.35730			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.66980		12.36210			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.67660		12.36840			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.70010		12.39070			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.70670		12.39700			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.70840		12.39860			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.71170		12.40170			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.71830		12.40800			0.0000	0.00	0	2,015
\$ / R On 07/08/2018 Foreign Exchange Future			12.72990		12.41900			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Future			12.73980		12.42850			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.76910		12.45650			0.0000	0.00	0	2,879
\$ / R	On	03/09/2018	Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R	On	17/09/2018	Foreign Exchange Future			12.79660		12.48300			0.0000	45,120,811.60	3,526	89,623
\$ / R	On	28/09/2018	Foreign Exchange Future			12.81450		12.50010			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.85820		12.54220			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.86470		12.54840			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.86790		12.55150			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.87600		12.55930			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.88900		12.57180			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.89390		12.57640			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.91630		12.59760			0.0000	20,666,080.00	1,600	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.93390		12.61430			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.93870		12.61880			0.0000	3,726,345.60	288	24,812
\$ / R	On	31/12/2018	Foreign Exchange Future			12.96590		12.64460			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.01550		12.69150			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.03630		12.71120			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.05980		12.73360			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.08770		12.76020			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.10170		12.77360			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.15440		12.82390			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.22200		12.89230			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.49000		13.17290			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.77060		13.46060			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.86160		13.54450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.95650		13.63210			0.0000	0.00	0	0
Total \$ / R Future												2,400,217,656.40	189,830	1,494,508
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,013.40000	1,665.000	16.49	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.00000	0.000	16.49	0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,386.60000	1,735.000	16.49	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00000	0.000	16.49	0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			586.61420	935.000	16.49	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.01420	0.000	16.49	0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			13.51840	0.000	16.49	0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			100.11840	435.000	16.49	1.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			7.46620	0.358	20.62	0.0048	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			295.76620	593.258	20.62	0.9952	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			10.65690	1.771	19.27	0.0158	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			354.05690	649.771	19.27	0.9842	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			17.98700	3.637	18.66	0.0287	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			313.08700	603.337	18.66	0.9713	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			156.84570	43.214	15.49	0.2278	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			86.94570	278.014	15.49	0.7722	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			329.47700	118.495	14.53	0.4889	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			29.57700	123.295	14.53	0.5111	0.00	0	80,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			700.88340	418.022	15.36	0.8500	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			5.88340	28.022	15.36	0.1500	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			332.33600	126.881	13.89	0.4827	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			37.33600	136.881	13.89	0.5173	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			509.35940	254.922	14.62	0.7013	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			14.35940	64.922	14.62	0.2987	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			220.68310	74.228	14.35	0.3181	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			77.38310	235.928	14.35	0.6819	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			227.67710	77.344	14.33	0.3281	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			74.37710	229.044	14.33	0.6719	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			416.41050	194.515	14.60	0.5707	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			36.41050	119.715	14.60	0.4293	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			302.12010	120.009	14.31	0.4255	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			62.12010	185.209	14.31	0.5745	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,490.65160	1,187.331	19.39	0.9858	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.65160	2.531	19.39	0.0142	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,580.20700	3,274.936	33.59	0.9994	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.20700	0.136	33.59	0.0006	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,120.11590	2,814.892	28.80	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.11590	0.092	28.80	0.0005	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			468.71850	233.561	14.83	0.6281	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			28.71850	98.761	14.83	0.3719	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			179.91960	408.028	14.67	0.8410	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			109.91960	32.828	14.67	0.1590	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			51.50930	157.774	14.25	0.5221	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			341.50930	142.574	14.25	0.4779	0.00	0	270
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			522.70180	294.657	15.18	0.6279	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			45.90180	123.556	15.18	0.3721	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			29.58160	13.209	14.40	0.0551	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			367.35100	618.005	13.54	0.8788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			87.55100	31.805	13.54	0.1212	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			271.55310	132.424	14.17	0.3508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			161.35310	328.624	14.17	0.6492	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			152.02990	63.760	13.82	0.2076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			261.82990	479.960	13.82	0.7924	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			0.00000	56.906	13.77	0.1906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			0.00000	503.106	13.77	0.8094	20,124,228.00	40,000	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			0.00000	175.117	14.34	0.4221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			0.00000	271.317	14.34	0.5779	21,705,328.00	80,000	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00750	0.048	30.35	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,360.20750	5,053.848	30.35	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00730	0.047	30.35	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,370.20730	5,063.847	30.35	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00770	0.049	30.35	0.0002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,350.20770	5,043.849	30.35	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			7.75770	24.268	17.41	0.0812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,307.95770	1,018.068	17.41	0.9188	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			37.99930	95.366	15.75	0.2645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			748.19930	499.166	15.75	0.7355	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,040.45290	3,734.669	29.84	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.25290	0.869	29.84	0.0026	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,341.70260	1,647.175	17.67	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.90260	0.975	17.67	0.0045	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			43.33490	106.382	15.60	0.2892	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			703.53490	460.182	15.60	0.7108	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,770.68810	2,464.553	21.07	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.48810	0.753	21.07	0.0031	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			48.10070	116.028	15.47	0.3101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			668.30070	429.828	15.47	0.6899	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,800.68910	2,494.505	21.14	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.48910	0.705	21.14	0.0029	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			144.11650	299.049	14.25	0.6137	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			304.31650	152.849	14.25	0.3863	0.00	0	115,480
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,160.70980	2,854.463	23.47	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.50980	0.663	23.47	0.0025	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			6.64640	20.989	17.56	0.0713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,366.84640	1,074.789	17.56	0.9287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			409.90660	670.303	13.45	0.9030	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			70.10660	24.103	13.45	0.0970	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,470.68560	2,165.274	20.33	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.48560	1.474	20.33	0.0060	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			849.94200	1,151.622	15.84	0.9767	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			10.14200	5.422	15.84	0.0233	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			80.19850	180.811	14.81	0.4371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			490.39850	284.611	14.81	0.5629	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,180.37770	3,874.563	30.35	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.17770	0.763	30.35	0.0023	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,370.79070	2,065.655	20.08	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.59070	1.855	20.08	0.0074	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			19.46640	54.680	16.54	0.1652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			979.66640	708.480	16.54	0.8348	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,190.71230	2,884.469	23.68	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.51230	0.669	23.68	0.0025	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			27.62320	73.139	16.13	0.2119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			857.82320	596.939	16.13	0.7881	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			180.32980	360.028	14.09	0.6839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			240.52980	113.828	14.09	0.3161	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			11.93570	35.668	17.00	0.1142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,152.13570	869.468	17.00	0.8858	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,150.39180	3,844.615	30.35	0.9976	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	16.49	Call			0.19180	0.815	30.35	0.0024	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			24.15530	65.419	16.29	0.1928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			904.35530	639.219	16.29	0.8072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,090.70460	2,784.452	22.96	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.50460	0.652	22.96	0.0025	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			12.60440	37.417	16.95	0.1190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,132.80440	851.217	16.95	0.8810	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,820.63540	3,514.608	28.25	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.43540	0.808	28.25	0.0025	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.43300	7.935	18.57	0.0293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,762.63300	1,461.735	18.57	0.9707	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,040.21830	4,733.905	30.35	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.01830	0.104	30.35	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.11280	10.125	18.32	0.0367	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,663.31280	1,363.925	18.32	0.9633	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,940.22410	4,633.933	30.35	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.02410	0.133	30.35	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.76900	15.318	17.89	0.0536	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,494.96900	1,199.118	17.89	0.9464	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,070.43460	3,764.678	30.06	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.23460	0.878	30.06	0.0026	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,870.22910	4,563.957	30.35	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.02910	0.157	30.35	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			4.64960	14.951	17.92	0.0524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,504.84960	1,208.751	17.92	0.9476	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,660.25110	4,354.057	30.35	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.05110	0.257	30.35	0.0008	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.99630	12.927	18.07	0.0459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,564.19630	1,266.727	18.07	0.9541	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			250.92320	464.843	13.85	0.7806	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			161.12320	68.643	13.85	0.2194	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			5.84660	18.595	17.69	0.0639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,416.04660	1,122.395	17.69	0.9361	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,580.26310	4,274.109	30.35	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.06310	0.309	30.35	0.0010	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.69300	5.516	18.94	0.0208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,911.89300	1,609.316	18.94	0.9792	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			245.59030	457.381	13.87	0.7746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			165.79030	71.181	13.87	0.2254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.14660	16.473	17.82	0.0572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,465.34660	1,170.273	17.82	0.9428	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,310.32750	4,004.371	30.35	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.12750	0.571	30.35	0.0017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			5.01730	16.079	17.84	0.0560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,475.21730	1,179.879	17.84	0.9440	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,450.73710	3,144.520	25.57	0.9975	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.53710	0.720	25.57	0.0025	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,191.08200	1,886.626	19.63	0.9889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.88200	2.826	19.63	0.0111	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			11.30220	33.999	17.05	0.1095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,171.50220	887.799	17.05	0.8905	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			225.05010	428.193	13.93	0.7499	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			185.25010	81.993	13.93	0.2501	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,960.69640	2,654.432	22.02	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.49640	0.632	22.02	0.0025	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			327.51570	567.450	13.64	0.8512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			107.71570	41.250	13.64	0.1488	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			25.48870	68.407	16.23	0.2002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			885.68870	622.207	16.23	0.7998	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,880.69230	2,574.421	21.44	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.49230	0.621	21.44	0.0026	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.49370	0.625	21.65	0.0026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,910.69370	2,604.425	21.65	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,210.20000	7,903.800	30.35	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	30.35	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,660.68550	2,354.760	20.80	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.48550	0.960	20.80	0.0039	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			115.05930	44.822	13.67	0.1587	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			314.85930	551.022	13.67	0.8413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			308.64860	542.892	13.69	0.8362	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			118.84860	46.692	13.69	0.1638	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,143.62750	1,448.200	16.99	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			3.82750	2.000	16.99	0.0090	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			156.53740	66.169	13.83	0.2135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			256.33740	472.369	13.83	0.7865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			612.86700	907.574	14.64	0.9523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			23.06700	11.374	14.64	0.0477	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,027.20020	752.402	16.67	0.8507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			17.00020	48.602	16.67	0.1493	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			486.49080	764.033	13.92	0.9268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			46.69080	17.833	13.92	0.0732	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			6.21610	3.398	16.48	0.0148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			996.01610	1,299.598	16.48	0.9852	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			8.61150	4.683	16.08	0.0202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			898.41150	1,200.883	16.08	0.9798	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			595.32400	888.275	14.54	0.9495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			25.52400	12.075	14.54	0.0505	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			19.56320	9.798	14.88	0.0414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			659.36320	955.998	14.88	0.9586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			111.34890	43.009	13.66	0.1537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			321.14890	559.209	13.66	0.8463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			753.88150	1,053.481	15.36	0.9690	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	11.60	Put			14.08150	7.280	15.36	0.0310	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			569.38160	859.409	14.40	0.9449	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			269.97860	133.970	14.21	0.3458	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			172.87860	343.470	14.21	0.6542	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,743.83310	3,436.715	25.45	0.9959	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.13310	1.415	25.45	0.0041	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,263.86040	2,956.702	22.57	0.9954	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.16040	1.402	22.57	0.0046	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,454.31000	1,166.424	17.66	0.9120	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			11.61000	31.124	17.66	0.0880	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			814.09650	571.726	15.73	0.7203	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			56.19650	121.526	15.73	0.2797	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			608.10980	891.661	13.87	0.9249	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			46.00980	21.861	13.87	0.0751	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			188.96560	351.487	14.16	0.6135	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			326.86560	181.687	14.16	0.3865	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,626.59480	1,334.378	17.86	0.9315	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			8.69480	24.178	17.86	0.0685	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,256.96680	981.360	16.97	0.8567	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			25.36680	57.960	16.97	0.1433	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			420.45060	663.513	13.55	0.8376	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			122.05060	56.913	13.55	0.1624	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,380.60970	1,099.414	17.29	0.8831	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			19.00970	46.014	17.29	0.1169	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,437.65780	1,161.681	17.19	0.8642	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			28.35780	61.781	17.19	0.1358	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,325.55030	3,017.216	20.60	0.9897	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.55030	3.916	20.60	0.0103	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			8.65370	22.219	17.87	0.0543	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,061.65370	1,765.519	17.87	0.9457	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,545.44610	3,236.924	21.55	0.9907	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.44610	3.624	21.55	0.0093	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,807.70860	1,518.910	17.64	0.9179	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			14.70860	35.610	17.64	0.0821	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,903.91590	1,612.373	17.72	0.9281	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			12.51590	30.773	17.72	0.0719	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			147.73870	79.198	13.51	0.1837	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			489.43870	730.898	13.51	0.8163	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,913.77920	3,605.129	22.16	0.9918	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.77920	3.429	22.16	0.0082	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,414.98650	3,106.680	20.69	0.9877	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.98650	4.980	20.69	0.0123	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,431.02670	1,160.385	16.98	0.8432	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			39.02670	78.685	16.98	0.1568	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			43.03630	83.153	17.01	0.1582	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,484.03630	1,213.253	17.01	0.8418	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,763.12360	3,454.623	21.22	0.9894	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.12360	4.523	21.22	0.0106	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			271.76390	165.814	13.82	0.2992	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			370.76390	575.714	13.82	0.7008	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,207.85420	1,914.250	18.18	0.9306	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			16.35420	34.051	18.18	0.0694	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,115.12030	3,805.583	20.17	0.9898	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.62030	4.683	20.17	0.0102	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,597.41900	3,290.123	19.76	0.9809	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.91900	9.223	19.76	0.0191	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,419.79280	1,161.078	16.64	0.7918	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			76.29280	130.178	16.64	0.2082	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,661.60010	3,354.776	19.18	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			4.60010	11.376	19.18	0.0221	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			269.68450	408.850	14.54	0.4974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			636.68450	462.250	14.54	0.5026	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,501.06440	1,811.067	14.41	0.9669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.06440	14.467	14.41	0.0331	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			239.65310	366.741	14.76	0.4587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			716.65310	530.141	14.76	0.5413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,678.43150	2,384.173	18.68	0.9311	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			21.43150	40.773	18.68	0.0689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			391.73120	578.545	14.01	0.6282	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			408.73120	281.945	14.01	0.3718	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			348.61950	519.766	14.16	0.5866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			475.61950	333.166	14.16	0.4134	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,493.03520	3,187.816	19.14	0.9727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			6.03520	14.416	19.14	0.0273	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,562.39920	3,256.482	19.16	0.9749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			5.39920	13.082	19.16	0.0251	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			334.07320	499.584	14.22	0.5715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			501.07320	352.984	14.22	0.4285	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,281.22070	1,037.244	16.16	0.7374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			114.22070	183.844	16.16	0.2626	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			104.98260	169.707	16.32	0.2453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,351.98260	1,103.107	16.32	0.7547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,537.99800	4,226.474	19.29	0.9932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.99800	3.074	19.29	0.0068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			155.74480	245.952	15.58	0.3347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,032.74480	809.352	15.58	0.6653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,602.06490	3,295.773	19.17	0.9762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			5.06490	12.373	19.17	0.0238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			838.42510	1,109.926	13.13	0.8747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			105.42510	63.326	13.13	0.1253	633,263.00	10,000	93,314

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	13.25	Call		175.41970	274.596	15.36	0.3660	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		942.41970	727.996	15.36	0.6340	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		3,810.59900	3,502.608	19.21	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		3.59900	9.208	19.21	0.0183	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		763.93300	1,027.039	13.23	0.8489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		130.93300	80.439	13.23	0.1511	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		661.22040	908.667	13.37	0.8053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		178.22040	112.067	13.37	0.1947	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		983.17550	764.584	15.46	0.6485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		166.17550	261.185	15.46	0.3515	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		957.06600	1,239.539	12.99	0.9081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		74.06600	42.939	12.99	0.0919	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		486.64940	697.956	13.72	0.7030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		303.64940	201.356	13.72	0.2970	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		1,040.36060	1,329.041	12.90	0.9269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		57.36060	32.441	12.90	0.0731	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		580.84330	416.171	14.39	0.4734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		293.84330	442.771	14.39	0.5266	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		1,150.98980	917.136	15.87	0.7019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		133.98980	213.736	15.87	0.2981	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		877.08240	1,152.462	13.09	0.8865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		94.08240	55.862	13.09	0.1135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		280.01790	183.746	13.65	0.2788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		513.01790	730.346	13.65	0.7212	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		728.15290	986.755	13.27	0.8350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		145.15290	90.155	13.27	0.1650	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,057.39000	1,347.984	12.96	0.9292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		54.39000	31.383	12.96	0.0708	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		323.54680	484.861	14.26	0.5602	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		520.54680	368.261	14.26	0.4398	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		902.19510	692.091	15.25	0.6191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		185.19510	288.691	15.25	0.3809	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		601.54510	432.824	14.43	0.4844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		284.54510	429.424	14.43	0.5156	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		746.58650	555.862	14.84	0.5549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		229.58650	352.462	14.84	0.4451	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		261.14040	396.942	14.60	0.4867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		658.14040	480.342	14.60	0.5133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		400.48420	589.756	13.98	0.6358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		397.48420	273.155	13.98	0.3642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		4,313.00640	4,626.604	18.54	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00640	0.004	18.54	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		0.00000	535.317	14.12	0.5979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		0.00000	318.717	14.12	0.4021	2,549,735.20	8,000	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		446.68460	648.240	13.83	0.6734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		343.68460	231.640	13.83	0.3266	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			30.38970	53.877	18.24	0.0890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,407.38970	2,117.277	18.24	0.9110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			30.07200	53.338	18.26	0.0882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,417.07200	2,126.738	18.26	0.9118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			30.71020	54.422	18.23	0.0898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,397.71020	2,107.822	18.23	0.9102	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,301.64410	3,990.491	18.72	0.9896	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			1.74410	4.991	18.72	0.0104	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,754.32840	3,447.042	18.78	0.9780	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			4.42840	11.542	18.78	0.0220	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,411.70190	1,163.163	16.41	0.7548	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			111.80190	177.663	16.41	0.2452	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,025.27720	1,756.273	17.36	0.8344	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			77.47720	124.473	17.36	0.1656	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,560.52590	2,275.308	18.12	0.8896	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			48.92590	80.008	18.12	0.1104	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,475.62940	4,169.302	20.49	0.9736	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.12940	17.202	20.49	0.0264	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,932.61980	3,630.568	20.15	0.9583	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			14.11980	28.468	20.15	0.0417	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,404.09710	1,165.807	16.19	0.7189	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			155.59710	233.707	16.19	0.2811	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,261.44320	3,957.210	20.39	0.9659	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			10.74320	23.210	20.39	0.0341	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			181.42130	123.300	13.31	0.1831	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			840.72130	1,099.300	13.31	0.8169	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			153.44910	230.379	16.26	0.2742	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,454.14910	1,214.379	16.26	0.7258	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,357.66250	2,080.995	17.71	0.8589	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			69.46250	109.995	17.71	0.1411	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			929.93090	737.057	15.08	0.5710	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			286.33090	410.957	15.08	0.4290	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			125.94650	84.208	13.15	0.1330	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,032.34650	1,308.108	13.15	0.8670	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,773.22670	2,084.890	14.26	0.9615	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			26.82670	20.990	14.26	0.0385	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,723.65590	4,416.738	20.53	0.9682	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			11.25590	23.038	20.53	0.0318	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,123.98670	3,824.018	20.45	0.9480	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			21.58670	40.318	20.45	0.0520	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,399.32730	1,168.287	16.03	0.6914	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			196.92730	284.587	16.03	0.3086	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,272.97210	1,053.075	15.71	0.6527	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			237.27210	336.975	15.71	0.3473	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,128.45390	2,835.353	18.63	0.9025	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			52.75390	79.253	18.63	0.0975	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,378.35690	3,081.754	19.06	0.9138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			47.15690	70.454	19.06	0.0862	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,113.28690	1,391.349	13.15	0.8651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			134.48690	92.649	13.15	0.1349	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,637.20680	4,332.304	20.54	0.9600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,551.73180	2,273.946	17.81	0.8559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			81.72220	124.398	17.79	0.1459	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,532.92220	2,255.698	17.79	0.8541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			86.05230	130.751	17.70	0.1525	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			644.63200	856.141	13.76	0.6817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			405.83200	297.441	13.76	0.3183	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			81.12540	123.518	17.80	0.1450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,542.32540	2,264.818	17.80	0.8550	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			80.53180	122.646	17.81	0.1441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			216.83270	308.143	15.97	0.3202	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			778.37290	609.350	14.64	0.4946	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			397.17290	548.050	14.64	0.5054	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			529.35500	717.535	14.11	0.6095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			540.55500	408.835	14.11	0.3905	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,467.25230	2,192.051	17.70	0.8475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			93.38490	141.463	17.56	0.1635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			467.83340	348.427	13.93	0.3529	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			586.63340	787.127	13.93	0.6471	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,524.31530	1,288.737	16.23	0.7071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			193.11530	277.437	16.23	0.2929	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,398.03270	1,169.443	15.97	0.6798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			16.00680	31.004	20.54	0.0400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			409.71190	564.109	14.57	0.5163	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			750.91190	585.409	14.57	0.4837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			921.32180	735.466	14.97	0.5469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			340.12180	474.166	14.97	0.4531	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,364.58490	2,092.763	17.56	0.8365	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,950.18540	4,642.506	20.40	0.9640	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			14.78540	28.406	20.40	0.0360	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,312.98990	4,013.829	20.40	0.9414	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			27.58990	49.729	20.40	0.0586	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,395.07480	1,169.174	15.85	0.6673	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			239.67480	335.074	15.85	0.3327	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			656.34990	513.103	14.24	0.4186	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			557.84990	738.603	14.24	0.5814	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,517.96230	2,249.356	17.44	0.8152	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			129.16230	185.656	17.44	0.1848	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			690.76140	546.708	14.27	0.4194	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			594.36140	776.508	14.27	0.5806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,183.86410	1,454.101	13.29	0.8188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			223.66410	166.401	13.29	0.1812	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	Call			1,010.52610	1,263.667	13.47	0.7655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			310.32610	235.967	13.47	0.2345	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,405.77190	1,691.365	13.01	0.8735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			145.57190	103.665	13.01	0.1265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,444.42420	2,767.399	12.54	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			14.22420	9.699	12.54	0.0172	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			300.78120	401.168	15.95	0.3402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,590.58120	1,363.468	15.95	0.6598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,950.07790	1,708.718	16.57	0.7221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			230.27790	316.418	16.57	0.2779	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			654.38890	844.716	14.14	0.6027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			654.18890	517.016	14.14	0.3973	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,116.87230	926.797	15.08	0.5510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			427.07230	564.497	15.08	0.4490	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			140.29950	197.185	17.50	0.1848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,690.09950	2,419.485	17.50	0.8152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,589.26340	2,321.941	17.38	0.8049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			149.46340	209.641	17.38	0.1951	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,226.41560	1,499.892	13.23	0.8305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			206.21560	152.192	13.23	0.1695	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			139.58430	196.096	17.51	0.1839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,699.38430	2,428.396	17.51	0.8161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			138.87650	195.013	17.52	0.1830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,708.67650	2,437.314	17.52	0.8170	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			376.01100	288.254	13.58	0.2673	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			939.61100	1,179.954	13.58	0.7327	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			763.43040	617.243	14.31	0.4214	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			667.33040	851.643	14.31	0.5786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,051.04630	1,292.512	13.75	0.7219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			438.74630	350.512	13.75	0.2781	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			2,009.06930	1,778.118	16.47	0.6861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			321.36930	420.118	16.47	0.3139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			356.04410	461.557	16.23	0.3398	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,835.58290	1,611.701	16.22	0.6588	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,843.74410	1,619.557	16.23	0.6602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			359.73230	465.858	16.20	0.3425	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,827.43230	1,603.858	16.20	0.6575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,238.70440	2,552.215	11.37	0.9683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			36.40440	20.215	11.37	0.0317	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			357.88290	463.701	16.22	0.3412	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			359.68260	444.722	17.60	0.2711	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,006.78260	2,774.722	17.60	0.7289	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			361.74280	447.695	17.58	0.2727	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,988.84280	2,757.695	17.58	0.7273	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,894.93250	6,608.994	19.82	0.9273	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			67.83250	98.995	19.82	0.0727	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			360.71280	446.205	17.59	0.2719	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,997.81280	2,766.205	17.59	0.7281	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			677.16310	802.751	16.78	0.3901	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,386.56310	2,202.151	16.78	0.6099	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			675.13440	800.422	16.78	0.3891	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,394.53440	2,209.822	16.78	0.6109	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			679.19950	805.097	16.77	0.3910	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,378.59950	2,194.497	16.77	0.6090	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,530.71960	2,341.061	16.98	0.6116	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			705.21960	832.661	16.98	0.3884	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,504.96820	2,316.895	16.98	0.5946	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			781.29940	918.258	16.97	0.4072	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,489.19940	2,301.758	16.97	0.5928	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			779.18010	915.818	16.97	0.4063	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,497.08010	2,309.318	16.97	0.5937	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			777.06820	913.395	16.98	0.4054	0.00	0	0
Total \$ / R Option												45,012,554.20	138,000	2,709,744
Total \$ / R												2,445,230,210.60	327,830	4,204,252
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.64620		12.33980			0.0000	12,646,200.00	1,000	427
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.79660		12.48300			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.93870		12.61880			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.22200		12.89230			0.0000	0.00	0	0
Total \$ / R MAXI Future												12,646,200.00	1,000	484
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			370.64100	1,201.359	18.15	0.0429	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			159,390.64100	129,581.359	18.15	0.9571	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			361.47280	1,172.329	18.17	0.0419	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			160,381.47280	130,552.329	18.17	0.9581	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			380.03880	1,231.074	18.12	0.0439	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			158,400.03880	128,611.074	18.12	0.9561	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			7,671.90350	12,861.686	16.88	0.1928	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			160,371.90350	134,201.686	16.88	0.8072	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			7,586.56380	12,736.257	16.90	0.1911	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			161,286.56380	135,076.257	16.90	0.8089	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			7,758.39900	12,988.452	16.86	0.1944	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			159,458.39900	133,328.452	16.86	0.8056	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			7,533.11920	11,428.629	17.94	0.1352	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			264,653.11920	236,558.629	17.94	0.8648	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			7,483.85590	11,348.566	17.95	0.1344	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			265,603.85590	237,478.566	17.95	0.8656	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			7,434.99080	11,269.124	17.97	0.1335	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			266,554.99080	238,399.124	17.97	0.8665	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			35,788.29500	46,370.133	16.22	0.3412	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			183,558.29500	161,170.133	16.22	0.6588	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 MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			35,604.40920	46,155.679	16.23	0.3398	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			184,374.40920	161,955.679	16.23	0.6602	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			35,973.23370	46,585.768	16.20	0.3425	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			182,743.23370	160,385.768	16.20	0.6575	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												12,646,200.00	1,000	484
£ / R	On 15/05/2018	Foreign Exchange Future				17.00000		16.70280			0.0000	187,000.00	11	0
£ / R	On 18/06/2018	Foreign Exchange Future				17.09130		16.79730			0.0000	48,795,661.50	2,855	428,549
£ / R	On 17/09/2018	Foreign Exchange Future				17.37030		17.06590			0.0000	0.00	0	18,594
£ / R	On 14/12/2018	Foreign Exchange Future				17.63970		17.32490			0.0000	0.00	0	7,517
£ / R	On 18/03/2019	Foreign Exchange Future				17.93380		17.60640			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.20380		17.87010			0.0000	0.00	0	5,465
Total £ / R Future												48,982,661.50	2,866	465,057
£ / R	On 15/05/2018	Foreign Exchange Option		16.85	Put			159.42130	0.000	15.37	0.0000	0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option		16.85	Call			12.22130	150.000	15.37	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			16,597.30000	16,891.300	16.65	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	16.65	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			36.16400	78.651	15.88	0.1792	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			1,128.86400	877.351	15.88	0.8208	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			81.14070	155.953	15.18	0.3131	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			783.84070	564.653	15.18	0.6869	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			3,603.55530	3,309.965	21.42	0.9963	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call			0.85530	1.265	21.42	0.0037	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			35.37120	77.239	15.89	0.1765	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			1,138.07120	885.939	15.89	0.8235	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			34.59510	75.850	15.91	0.1738	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			1,147.29510	894.550	15.91	0.8262	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			206.63870	295.277	15.44	0.3079	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			1,390.73870	1,174.977	15.44	0.6921	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			204.89690	292.943	15.45	0.3059	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			1,398.99690	1,182.643	15.45	0.6941	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call			208.39210	297.630	15.42	0.3099	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put			1,382.49210	1,167.330	15.42	0.6901	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			468.03250	606.078	15.13	0.4307	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			1,263.13250	1,086.378	15.13	0.5693	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			465.22670	602.684	15.14	0.4289	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			1,270.32670	1,092.984	15.14	0.5711	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			470.85450	609.489	15.12	0.4325	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			1,255.95450	1,079.789	15.12	0.5675	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			681.82680	842.212	15.26	0.4719	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			1,365.42680	1,198.412	15.26	0.5281	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			678.64540	838.511	15.27	0.4704	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			1,372.24540	1,204.711	15.27	0.5296	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	18.31	Call			675.47190	834.819	15.27	0.4688	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,379.07190	1,211.019	15.27	0.5312	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			806.33160	973.521	15.38	0.4742	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,566.23160	1,399.721	15.38	0.5258	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			803.12490	969.861	15.39	0.4729	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,573.02490	1,406.061	15.39	0.5271	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			809.54310	977.194	15.38	0.4755	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,559.44310	1,393.394	15.38	0.5245	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												48,982,661.50	2,866	466,057
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11488		0.11289			0.0000	745,902.85	6,493	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11552		0.11351			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11699		0.11493			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11909		0.11696			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12366		0.12140			0.0000	0.00	0	0
Total ¥ / R Future												745,902.85	6,493	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			5.76100	5.959	20.03	0.0232	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,716.96100	1,518.159	20.03	0.9768	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.46560	3.422	27.63	0.0106	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,714.66560	2,515.622	27.63	0.9894	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			50.53410	64.671	16.66	0.2025	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			761.73410	576.871	16.66	0.7975	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	26.43	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,649.10000	876,447.600	26.43	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	26.43	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,649.10000	877,447.600	26.43	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	26.43	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,649.10000	875,447.600	26.43	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	26.43	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,649.10000	822,447.600	26.43	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			118.29900	125.819	19.00	0.1860	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,625.19900	1,426.519	19.00	0.8140	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			55.99960	58.476	21.77	0.0892	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,562.89960	2,359.176	21.77	0.9108	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			292.06530	326.827	16.70	0.4165	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			798.96530	627.527	16.70	0.5835	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			518.62630	565.350	16.75	0.5018	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			822.92630	656.450	16.75	0.4982	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			277.64680	292.839	18.70	0.2938	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,581.94680	1,383.939	18.70	0.7062	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			961.05720	1,070.773	13.97	0.7873	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			265.35720	161.873	13.97	0.2127	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			641.12230	723.056	19.20	0.4402	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	0.13	Put			1,500.62230	1,357.256	19.20	0.5598	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			483.09210	540.248	21.68	0.3308	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,342.59210	2,174.448	21.68	0.6692	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			975.02470	1,086.073	17.65	0.6008	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			834.52470	720.273	17.65	0.3992	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												745,902.85	6,493	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			14.95440		14.72100			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.03460		14.79890			0.0000	46,441,879.40	3,089	111,327
€ / R	On	16/07/2018	Foreign Exchange Future			15.12570		14.70730			0.0000	514,273.80	34	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.32090		15.07520			0.0000	6,618,628.80	432	61,407
€ / R	On	14/12/2018	Foreign Exchange Future			15.60340		15.34770			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.91830		15.65110			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.19040		15.91790			0.0000	0.00	0	5,256
Total € / R Future												53,574,782.00	3,555	190,376
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			297.48430	139.505	14.29	0.5280	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			38.48430	113.905	14.29	0.4720	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			36.55760	78.200	15.06	0.2056	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			48.13780	22.249	12.16	0.0856	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			547.03780	756.849	12.16	0.9144	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			13.48030	12.625	13.97	0.0469	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,800.22150	2,035.793	18.41	0.9956	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.32150	1.193	18.41	0.0044	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			353.48680	231.455	13.58	0.4696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			152.38680	266.055	13.58	0.5304	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			867.65760	673.600	15.06	0.7944	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			39.02150	20.064	12.47	0.0768	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			15.21160	35.426	15.88	0.1039	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,216.31160	1,000.826	15.88	0.8961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			70.82390	34.923	12.36	0.1226	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			469.72390	669.523	12.36	0.8774	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			802.38030	1,037.225	13.97	0.9531	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.30960	11.744	14.23	0.0433	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			5.68450	13.296	16.81	0.0430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,646.78450	1,418.696	16.81	0.9570	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,303.68710	1,539.718	17.00	0.9822	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.78710	5.118	17.00	0.0178	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			587.92150	804.664	12.47	0.9232	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.70710	8.065	15.60	0.0288	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			88.20580	167.376	14.16	0.3792	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			539.30580	382.776	14.16	0.6208	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,831.10090	6,595.413	30.02	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00090	0.014	30.02	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			841.20960	1,076.344	14.23	0.9567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			741.88630	559.566	14.73	0.7393	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,751.11470	5,515.534	30.02	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01470	0.134	30.02	0.0004	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,811.50810	3,576.422	25.09	0.9970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.40810	1.022	25.09	0.0030	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,056.60710	1,292.665	15.60	0.9712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			49.61160	102.076	14.75	0.2564	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			750.71160	567.476	14.75	0.7436	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			48.46170	100.024	14.78	0.2522	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			759.56170	575.424	14.78	0.7478	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			50.78630	104.166	14.73	0.2607	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.00000	147.948	12.90	0.2865	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			0.00000	573.648	12.90	0.7135	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			56.95310	91.552	16.10	0.1315	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			56.28530	90.564	16.10	0.1303	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			10.71760	17.642	20.82	0.0259	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,595.55560	1,838.415	12.45	0.9619	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			20.35560	17.515	12.45	0.0381	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			945.30070	1,156.129	12.19	0.8534	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			120.10070	85.229	12.19	0.1466	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,100.42490	1,888.686	16.11	0.8709	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,081.75310	1,870.652	16.10	0.8685	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,769.49590	1,569.049	15.78	0.8227	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			84.69590	129.949	15.78	0.1773	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			213.17630	299.765	14.36	0.3587	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			987.97630	828.865	14.36	0.6413	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,108.48640	940.524	14.60	0.6790	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,555.69220	6,311.646	21.90	0.9957	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.89220	2.546	21.90	0.0043	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,495.51760	4,256.742	20.82	0.9741	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,091.08530	1,879.664	16.10	0.8697	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			55.62490	89.586	16.11	0.1291	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			183.68640	261.424	14.60	0.3210	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			108.59850	149.167	16.47	0.1540	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,640.89850	2,425.767	16.47	0.8460	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			107.88860	148.220	16.48	0.1531	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,650.18860	2,434.820	16.48	0.8469	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			107.18380	147.281	16.50	0.1523	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,659.48380	2,443.881	16.50	0.8477	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			571.89790	705.700	13.92	0.4803	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,070.79790	937.400	13.92	0.5197	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			578.17180	713.041	13.90	0.4841	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,057.07180	924.741	13.90	0.5159	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			575.02610	709.361	13.91	0.4822	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,063.92610	931.061	13.91	0.5178	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	16.86	Call			573.56450	695.586	14.52	0.4236	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,515.66450	1,365.186	14.52	0.5764	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			571.03800	692.624	14.53	0.4221	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,523.13800	1,372.224	14.53	0.5779	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			568.51780	689.676	14.54	0.4207	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,530.61780	1,379.276	14.54	0.5793	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												53,574,782.00	3,555	797,606
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.44710		9.31900			0.0000	188,942.00	20	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.56660		9.43410			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.68300		9.54650			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.92240		9.77960			0.0000	0.00	0	0
Total AU\$ / R Future												188,942.00	20	24,797
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,172.45330	1,045.937	16.21	0.9818	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.41020	2.944	16.26	0.0177	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,182.41020	1,055.844	16.26	0.9823	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.36860	2.854	16.31	0.0171	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,192.36860	1,065.754	16.31	0.9829	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.45330	3.037	16.21	0.0182	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			10.64750	16.507	15.16	0.0483	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,706.54750	1,579.907	15.16	0.9517	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			11.09440	17.204	15.14	0.0502	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,686.99440	1,560.604	15.14	0.9498	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			10.86880	16.852	15.15	0.0492	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,696.76880	1,570.252	15.15	0.9508	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,965.27140	1,841.481	15.71	0.9128	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			31.32000	43.977	15.73	0.0862	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,974.82000	1,850.977	15.73	0.9138	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			32.23020	44.989	15.69	0.0881	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,955.73020	1,831.989	15.69	0.9119	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			31.77140	44.481	15.71	0.0872	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			181.34490	222.309	14.24	0.2670	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,401.74490	1,299.909	14.24	0.7330	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			179.82080	220.538	14.25	0.2652	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,410.22080	1,308.138	14.25	0.7348	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			178.31330	218.781	14.27	0.2634	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,418.71330	1,316.381	14.27	0.7366	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												188,942.00	20	24,797
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.81870		9.67080			0.0000	0.00	0	1,850
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.07890		9.92250			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	1,850
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.29820	1.557	13.79	0.0111	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,149.49820	1,002.857	13.79	0.9889	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.27590	1.461	13.79	0.0105	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,159.47590	1,012.761	13.79	0.9895	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.32220	1.660	13.79	0.0118	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,139.52220	992.960	13.79	0.9882	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			633.42360	759.669	13.06	0.7466	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			190.92360	160.769	13.06	0.2534	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			627.03230	752.536	13.06	0.7432	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			194.53230	163.636	13.06	0.2568	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			639.85780	766.840	13.07	0.7499	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			187.35780	157.940	13.07	0.2501	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,850
CHF / R	On	18/06/2018	Foreign Exchange Future			12.65560		12.39400			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.90880		12.63740			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.15860		12.87840			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.67470		13.37760			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			2.25250	4.424	20.83	0.0157	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,148.25250	1,888.824	20.83	0.9843	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.21860	4.360	20.88	0.0155	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,158.21860	1,898.760	20.88	0.9845	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.28730	4.490	20.79	0.0160	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,138.28730	1,878.890	20.79	0.9840	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			27.17610	38.780	17.08	0.0705	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,419.77610	2,159.980	17.08	0.9295	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			26.95400	38.372	17.10	0.0698	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,429.55400	2,169.572	17.10	0.9302	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			26.73350	37.968	17.12	0.0692	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,439.33350	2,179.168	17.12	0.9308	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			367.57070	508.298	13.29	0.5049	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			699.17070	559.698	13.29	0.4951	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			364.43580	504.305	13.30	0.5020	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			706.03580	565.705	13.30	0.4980	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			370.73270	512.320	13.27	0.5079	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			692.33270	553.720	13.27	0.4921	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			355.07230	458.330	15.03	0.3472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,697.47230	1,503.630	15.03	0.6528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			353.34960	456.163	15.05	0.3458	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	14.73	Put			1,705.74960	1,511.463	15.05	0.6542	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			351.63740	454.008	15.06	0.3444	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,714.03740	1,519.308	15.06	0.6556	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.98390		1.94710			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99970		1.96240			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01490		1.97720			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04510		2.00630			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			732.22030	477.920	13.62	0.6155	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			86.10280	185.760	13.78	0.3417	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			815.10280	546.761	13.78	0.6583	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			71.62860	158.516	13.94	0.3020	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			900.62860	619.516	13.94	0.6980	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			103.22030	216.920	13.62	0.3845	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,827.83750	1,539.522	14.62	0.7564	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			140.14210	219.311	14.73	0.2286	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,916.14210	1,622.311	14.73	0.7714	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			129.37350	203.351	14.84	0.2144	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,005.37350	1,706.351	14.84	0.7856	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			151.83750	236.522	14.62	0.2436	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,184.12050	1,473.905	12.85	0.7412	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			412.12050	324.905	12.85	0.2588	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,122.25110	1,406.206	12.90	0.7231	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			450.25110	357.206	12.90	0.2769	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,062.53990	1,340.520	12.94	0.7045	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			490.53990	391.520	12.94	0.2955	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,227.68000	1,480.833	13.49	0.6182	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			964.68000	829.833	13.49	0.3818	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,181.00860	1,429.201	13.54	0.6042	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,018.00860	878.201	13.54	0.3958	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,275.87160	1,533.969	13.44	0.6321	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			912.87160	782.969	13.44	0.3679	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			2.02000		1.98780			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05870		2.02520			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09710		2.06240			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24380		2.20970			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,335.30700	2,020.552	18.04	0.9542	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			11.81200	18.358	18.33	0.0409	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,433.81200	2,118.358	18.33	0.9591	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			15.02320	23.066	17.75	0.0513	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,237.02320	1,923.066	17.75	0.9487	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			13.30700	20.552	18.04	0.0458	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			61.25240	85.418	16.62	0.0948	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,309.25240	2,998.418	16.62	0.9052	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			58.07000	79.768	16.72	0.0890	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,406.07000	3,092.768	16.72	0.9110	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			55.10640	74.522	16.82	0.0836	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,503.10640	3,187.522	16.82	0.9164	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			727.60740	918.289	13.84	0.5338	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,003.60740	847.289	13.84	0.4662	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			691.19330	874.419	13.90	0.5160	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,067.19330	903.419	13.90	0.4840	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			765.79460	964.003	13.77	0.5519	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			941.79460	793.003	13.77	0.4481	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			925.04780	820.574	14.01	0.3453	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,572.48120	1,804.151	14.06	0.6425	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			975.48120	866.151	14.06	0.3575	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,524.29380	1,751.707	14.13	0.6302	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,027.29380	913.707	14.13	0.3698	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,622.04780	1,858.574	14.01	0.6547	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			1.61270		1.57380			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63380		1.59420			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65390		1.61340			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74520		1.70650			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			6.71080	18.990	17.47	0.0534	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,868.71080	1,491.990	17.47	0.9466	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			5.56920	15.828	17.71	0.0451	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,967.56920	1,588.828	17.71	0.9549	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			8.10640	22.818	17.22	0.0632	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,770.10640	1,395.818	17.22	0.9368	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,709.54450	2,349.595	17.52	0.8875	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			61.08570	103.925	17.31	0.1308	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,519.08570	2,165.925	17.31	0.8692	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	1.85	Call			56.09590	95.405	17.41	0.1213	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,614.09590	2,257.405	17.41	0.8787	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			51.54450	87.595	17.52	0.1125	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			892.67330	1,175.538	13.74	0.7083	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			458.67330	336.538	13.74	0.2917	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			838.98740	1,113.568	13.83	0.6863	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			504.98740	374.568	13.83	0.3137	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			948.90710	1,239.972	13.65	0.7299	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			414.90710	300.972	13.65	0.2701	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			843.33360	1,036.031	15.26	0.5104	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,378.33360	1,184.031	15.26	0.4896	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			811.62330	998.765	15.35	0.4966	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,446.62330	1,246.765	15.35	0.5034	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			876.36450	1,074.732	15.16	0.5245	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,311.36450	1,122.732	15.16	0.4755	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			0.12540		0.12230			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12500		0.12150			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12450		0.12030			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12120		0.12130			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			1.56040		1.54430			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58450		1.56760			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60790		1.59010			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65500		1.63590			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			8.69100		8.55860			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.79650		8.66000			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.90020		8.75990			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.39480		9.26560			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			0.93180	1.882	17.76	0.0118	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,282.33180	1,150.882	17.76	0.9882	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			0.90520	1.828	17.81	0.0114	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,292.30520	1,160.828	17.81	0.9886	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			0.95930	1.938	17.70	0.0121	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	Put			1,272.35930	1,140.938	17.70	0.9879	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			20.89090	34.537	15.37	0.0964	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,290.89090	1,168.037	15.37	0.9036	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			20.42340	33.799	15.38	0.0946	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,300.42340	1,177.299	15.38	0.9054	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			21.36870	35.291	15.36	0.0982	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,281.36870	1,158.791	15.36	0.9018	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			279.15780	353.728	13.39	0.5117	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			439.25780	373.528	13.39	0.4883	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			275.56890	349.515	13.41	0.5074	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			445.66890	379.315	13.41	0.4926	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			272.02180	345.342	13.43	0.5031	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			452.12180	385.142	13.43	0.4969	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			310.47280	365.190	14.76	0.3908	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			964.87280	890.390	14.76	0.6092	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			308.00440	362.409	14.78	0.3884	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			972.40440	897.609	14.78	0.6116	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			312.95820	367.993	14.75	0.3931	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			957.35820	883.193	14.75	0.6069	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			1.26980		1.25680			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27820		1.26190			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28630		1.26720			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34520		1.32870			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			632.00000	502.000		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			732.00000	602.000		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			532.00000	402.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,081.00000	918.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,181.00000	1,018.000		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			981.00000	818.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			72.00000	263.000		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	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	163.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			28.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			172.00000	363.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			87.00000	252.000		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			0.00000	152.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			13.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			187.00000	352.000		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			1.35150		1.36120			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35740		1.36710			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			1.18890		1.19930			0.0000	0.00	0	2,508
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.19730		1.20770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,508
Total QUANTO € / \$												0.00	0	2,508
R / ¥	On	29/06/2018	Foreign Exchange Future			8.65620	0.11416	8.80990			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11416	1,699.99890	863.034	14.33	0.3149	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11416	2,400.99890	3,101.034	14.33	0.6851	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11416	1,652.51310	829.734	14.30	0.3065	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11416	2,453.51310	3,167.734	14.30	0.6935	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11416	1,748.26150	897.187	14.37	0.3234	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11416	2,349.26150	3,035.187	14.37	0.6766	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11416	5,366.00250	3,968.020	16.82	0.7452	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11416	667.00250	806.020	16.82	0.2548	0.00	0	0
Total R / ¥ Option												0.00	0	0
Total R / ¥												0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.70490	0.11416	8.85830			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.54750	0.11416	8.70090			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		0.11416	2,940.41390	1,749.141	14.83	0.5443	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11416	1,914.16990	2,592.358	13.89	0.6827	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11416	1,057.41390	1,400.141	14.83	0.4557	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11416	2,870.64960	1,691.238	14.77	0.5343	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11416	1,087.64960	1,442.238	14.77	0.4657	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11416	3,010.89010	1,808.027	14.88	0.5543	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11416	1,027.89010	1,359.027	14.88	0.4457	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11416	1,597.16990	741.358	13.89	0.3173	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11416	4,014.88780	2,849.695	15.52	0.4912	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11416	3,005.88780	3,374.695	15.52	0.5088	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11416	6,991.29750	5,592.453	17.30	0.6903	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11416	1,682.29750	1,817.453	17.30	0.3097	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11416	3,954.04860	2,798.176	15.49	0.4860	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11416	3,045.04860	3,423.176	15.49	0.5140	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11416	3,893.61840	2,747.190	15.46	0.4808	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11416	3,084.61840	3,472.190	15.46	0.5192	0.00	0	0
Total R / ¥EN Option												0.00	0	51,200
Total R / ¥EN												0.00	0	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.41810		9.26050			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.55030		9.38930			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.67600		9.51110			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.23050		10.07770			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			5.06400	12.010	14.92	0.0652	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			844.56400	693.911	14.92	0.9348	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			4.87770	11.560	14.96	0.0630	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			854.37770	703.460	14.96	0.9370	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			5.25780	12.479	14.88	0.0675	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			834.75780	684.379	14.88	0.9325	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			87.40490	133.631	13.48	0.2933	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			698.10490	583.331	13.48	0.7067	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			85.80530	131.404	13.51	0.2894	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			706.50530	591.104	13.51	0.7106	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			89.03200	135.894	13.46	0.2974	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			689.73200	575.594	13.46	0.7026	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			416.38770	531.095	12.32	0.6512	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			275.28770	225.095	12.32	0.3488	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			411.20560	525.231	12.33	0.6469	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			280.10560	229.231	12.33	0.3531	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			421.61770	537.004	12.31	0.6554	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			270.51770	221.005	12.31	0.3446	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			493.93280	439.101	12.92	0.4093	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			570.55510	669.431	12.90	0.5965	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			482.85510	428.931	12.90	0.4035	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			566.07840	664.503	12.91	0.5936	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			488.37840	434.003	12.91	0.4064	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	14/06/2019	Foreign Exchange Option	10.01	Call			561.63280	659.601	12.92	0.5907	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.80640		2.82350			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.74530		2.76320			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.68270		2.70330			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.63730		2.67100			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			0.29250	0.536	33.88	0.0059	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			836.79250	854.136	33.88	0.9941	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.26630	0.493	33.88	0.0055	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			846.76630	864.093	33.88	0.9945	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.32080	0.581	33.88	0.0064	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			826.82080	844.181	33.88	0.9936	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.15490	4.688	19.06	0.0395	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			600.95490	619.388	19.06	0.9605	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.21690	4.778	19.35	0.0397	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			611.01690	629.478	19.35	0.9603	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.09400	4.599	18.77	0.0394	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			590.89400	609.299	18.77	0.9606	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			42.01670	42.926	16.62	0.2303	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			308.71670	330.226	16.62	0.7697	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			40.30670	41.248	16.66	0.2229	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			317.00670	338.548	16.66	0.7771	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			43.79610	44.669	16.58	0.2379	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			300.49610	321.969	16.58	0.7621	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			17.91460	17.881	18.82	0.0821	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			876.91460	910.581	18.82	0.9179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			17.34130	17.327	18.82	0.0799	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			886.34130	920.027	18.82	0.9201	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			18.50530	18.452	18.82	0.0843	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			867.50530	901.152	18.82	0.9157	0.00	0	0
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			1.24910		1.22710			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21980		1.20100			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19130		1.17650			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.13930		1.12780			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									2 516 356 144.75	203,764	2,195,021
Total Options									45 012 554.20	138,000	3,369,174
Grand Total:									2,561,368,698.95	341,764	5,564,195