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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2018 Foreign Exchange Future			12.71420		12.77670			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			12.72930		12.79360			0.0000	459,896,879.70	36,129	971,762
\$ / R On 20/06/2018 Foreign Exchange Future			12.73270		12.79700			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.74770		12.81210			0.0000	0.00	0	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.75270		12.81720			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			12.75440		12.81890			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			12.75770		12.82230			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			12.75940		12.82390			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.78270		12.84750			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.78930		12.85420			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.79100		12.85590			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.79430		12.85920			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.80100		12.86590			0.0000	3,904,305.00	305	2,974
\$ / R On 02/08/2018 Foreign Exchange Future			12.80430		12.86930			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			12.81260		12.87770			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.82250		12.88760			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.85210		12.91720			0.0000	4,125,524.10	321	3,855
\$ / 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			12.87990		12.94520			0.0000	342,012,864.60	26,554	108,763
\$ / R On 28/09/2018 Foreign Exchange Future			12.89780		12.96320			0.0000	7,545,213.00	585	3,280

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2018	Foreign Exchange Future			12.90430		12.96980			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			12.94170		13.00750			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.94820		13.01410			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.95150		13.01740			0.0000	0.00	0	3,113
\$ / R	On	01/11/2018	Foreign Exchange Future			12.95310		13.01900			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			12.95960		13.02560			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.97260		13.03870			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.97750		13.04360			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.00030		13.06660			0.0000	0.00	0	2,867
\$ / R	On	11/12/2018	Foreign Exchange Future			13.01820		13.08450			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.02290		13.08940			0.0000	38,417,555.00	2,950	27,035
\$ / R	On	31/12/2018	Foreign Exchange Future			13.04990		13.11670			0.0000	0.00	0	1,580
\$ / R	On	02/01/2019	Foreign Exchange Future			13.05310		13.12000			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.09750		13.16510			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.09910		13.16670			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.11980		13.18760			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.14360		13.21180			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.17210		13.24070			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.18630		13.25520			0.0000	0.00	0	4,414
\$ / R	On	02/04/2019	Foreign Exchange Future			13.19570		13.26480			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.23990		13.30980			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.28890		13.35960			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.29360		13.36440			0.0000	0.00	0	27,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.31060		13.38100			0.0000	0.00	0	3,087
\$ / R	On	01/07/2019	Foreign Exchange Future			13.33570		13.40570			0.0000	0.00	0	55
\$ / R	On	01/08/2019	Foreign Exchange Future			13.38150		13.45090			0.0000	0.00	0	55
\$ / R	On	02/09/2019	Foreign Exchange Future			13.42880		13.49740			0.0000	0.00	0	55
\$ / R	On	02/10/2019	Foreign Exchange Future			13.47310		13.54110			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.51600		13.58330			0.0000	0.00	0	55
\$ / R	On	02/12/2019	Foreign Exchange Future			13.56320		13.62990			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.57950		13.64590			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.60900		13.67500			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.65190		13.71720			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			13.69770		13.76240			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			13.74350		13.80750			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			13.78340		13.84680			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			13.83360		13.89630			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			13.85090		13.91360			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.94750		14.01260			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.04820		14.11590			0.0000	0.00	0	0
Total \$ / R Future												855,902,341.40	66,844	1,270,754
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			90.09060	119.864	18.21	0.6887	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			66.79060	34.064	18.21	0.3113	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

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	13.30	Put			529.40470	585.519	17.24	0.9173	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,736.44120	2,800.730	30.43	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.04120	0.030	30.43	0.0002	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			38.53110	25.948	16.76	0.1346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			414.93110	466.648	16.76	0.8654	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			420.03090	364.042	15.73	0.8247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			26.43090	34.742	15.73	0.1753	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			11.14620	7.117	18.15	0.0423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			697.54620	757.817	18.15	0.9577	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,696.68440	3,761.020	46.02	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.28440	0.320	46.02	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			31.68030	20.971	16.95	0.1120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			458.08030	511.671	16.95	0.8880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,636.43060	2,700.720	28.80	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.03060	0.020	28.80	0.0001	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			11.96280	7.647	18.01	0.0453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			678.36280	738.347	18.01	0.9547	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,366.56720	3,430.870	40.66	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.16720	0.171	40.66	0.0007	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1.50620	0.931	22.15	0.0058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,307.90620	1,371.631	22.15	0.9942	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,586.45340	4,650.752	47.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05340	0.052	47.82	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.02250	1.311	21.62	0.0080	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,208.42250	1,272.011	21.62	0.9920	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,486.46980	4,550.768	47.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06980	0.068	47.82	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			3.42590	2.192	20.48	0.0134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,039.82590	1,102.892	20.48	0.9866	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,616.65230	3,680.978	44.72	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			83.93220	60.781	15.98	0.2725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			250.33220	291.481	15.98	0.7275	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,346.44410	2,410.720	26.08	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.04410	0.020	26.08	0.0001	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			337.58110	285.255	15.58	0.7446	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			43.98110	55.955	15.58	0.2554	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,706.43780	2,770.727	29.94	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.03780	0.027	29.94	0.0002	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			5.23640	3.333	19.62	0.0203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			911.63640	974.033	19.62	0.9797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			796.19040	732.869	16.64	0.9756	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			2.59040	3.569	16.64	0.0244	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,016.52530	2,080.762	24.83	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.12530	0.062	24.83	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,293.76410	1,229.488	18.98	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.16410	0.188	18.98	0.0015	0.00	0	40,216

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			169.24890	130.004	15.20	0.4820	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			125.64890	150.704	15.20	0.5180	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,726.69720	3,791.037	46.51	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.29720	0.337	46.51	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,916.57450	1,980.789	24.46	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.17450	0.089	24.46	0.0006	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			23.00470	14.819	17.24	0.0827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.25230	0.278	44.72	0.0010	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,416.48410	4,480.782	47.82	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08410	0.082	47.82	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			3.31830	2.124	20.55	0.0130	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,049.71830	1,112.824	20.55	0.9870	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,206.54610	4,270.841	47.82	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.14610	0.141	47.82	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			2.74680	1.765	20.95	0.0108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,109.14680	1,172.465	20.95	0.9892	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			554.68780	494.826	15.95	0.9101	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			11.08780	15.526	15.95	0.0899	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			4.43870	2.829	19.95	0.0172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			960.83870	1,023.529	19.95	0.9828	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,126.57970	4,190.873	47.82	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.17970	0.173	47.82	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			0.87090	0.515	22.71	0.0033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,457.27090	1,521.215	22.71	0.9967	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			545.39680	485.739	15.94	0.9056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			11.79680	16.439	15.94	0.0944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			3.77220	2.410	20.28	0.0147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,010.17220	1,073.110	20.28	0.9853	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,856.75640	3,921.041	47.82	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.35640	0.341	47.82	0.0011	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			3.65270	2.334	20.35	0.0143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,020.05270	1,083.034	20.35	0.9857	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,996.47960	3,060.769	34.65	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.07960	0.069	34.65	0.0003	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,736.72250	1,800.875	23.77	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.32250	0.175	23.77	0.0012	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			10.38840	6.627	18.28	0.0395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			716.78840	777.327	18.28	0.9605	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			508.62670	449.858	15.88	0.8861	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			15.02670	20.558	15.88	0.1139	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,506.42730	2,570.711	26.69	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.02730	0.011	26.69	0.0001	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			678.52450	616.361	16.15	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			4.92450	7.061	16.15	0.0455	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			34.27510	22.845	16.87	0.1207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			440.67510	493.545	16.87	0.8793	0.00	0	372

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	15.22	Put			2,426.43460	2,490.715	26.39	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.03460	0.015	26.39	0.0001	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.03170	0.014	26.50	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,456.43170	2,520.714	26.50	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,756.40000	7,820.700	47.82	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	47.82	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,206.46800	2,270.731	25.55	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.06800	0.031	25.55	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			5.47390	8.015	16.12	0.0509	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			659.07390	597.315	16.12	0.9491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			649.37250	587.833	16.10	0.9463	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			5.77250	8.533	16.10	0.0537	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,593.67750	1,529.305	18.18	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.07750	0.005	18.18	0.0000	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			10.41550	14.657	15.97	0.0856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			564.01550	503.957	15.97	0.9144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,044.25910	980.145	17.81	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.65910	0.845	17.81	0.0063	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			575.16500	632.587	17.43	0.9320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			18.76500	11.887	17.43	0.0680	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			895.10420	831.324	17.11	0.9856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			1.50420	2.024	17.11	0.0144	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.11110	0.035	18.58	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,443.71110	1,379.335	18.58	0.9997	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.14350	0.110	18.84	0.0009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,343.74350	1,279.410	18.84	0.9991	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,024.33610	960.251	17.72	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.73610	0.951	17.72	0.0070	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.49960	0.629	18.05	0.0048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,094.09960	1,029.929	18.05	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			5.19220	7.525	16.13	0.0481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			668.79220	606.825	16.13	0.9519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,193.88660	1,129.646	18.51	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.28660	0.346	18.51	0.0027	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			994.46860	930.434	17.58	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.86860	1.134	17.58	0.0083	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			737.17710	674.284	16.36	0.9668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			3.57710	4.984	16.36	0.0332	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			34.32620	44.354	15.65	0.2131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			377.92620	323.654	15.65	0.7869	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			9.77780	13.829	15.98	0.0815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			573.37780	513.129	15.98	0.9185	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			8.06110	11.582	16.03	0.0700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			601.66110	540.882	16.03	0.9300	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			55.61480	69.770	15.50	0.3020	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			299.21480	249.070	15.50	0.6980	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	18/06/2018	Foreign Exchange Option	17.70	Call			0.02220	0.022	47.82	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,906.42220	4,970.722	47.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02160	0.021	47.82	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,916.42160	4,980.721	47.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02280	0.023	47.82	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,896.42280	4,960.723	47.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			6.40630	4.075	19.21	0.0247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			852.80630	914.775	19.21	0.9753	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			60.69290	42.605	16.32	0.2043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			317.09290	363.305	16.32	0.7957	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,586.64090	3,650.963	44.23	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.24090	0.263	44.23	0.0010	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,793.64960	1,729.300	17.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.04960	0.000	17.66	0.0000	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			72.80870	52.003	16.13	0.2405	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			279.20870	322.703	16.13	0.7595	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,316.44830	2,380.722	25.97	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.04830	0.022	25.97	0.0001	0.00	0	760
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			36.81760	48.121	15.42	0.2161	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			393.81760	340.821	15.42	0.7839	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			109.79870	131.270	14.82	0.3862	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			301.89870	258.970	14.82	0.6138	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			418.74460	367.681	14.37	0.7496	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			56.64460	69.981	14.37	0.2504	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			85.08890	103.053	14.64	0.3286	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			347.18890	300.753	14.64	0.6714	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			220.57000	254.596	15.55	0.5735	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			182.67000	152.296	15.55	0.4265	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			403.81230	353.630	14.42	0.7345	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			61.71230	75.930	14.42	0.2655	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			426.32200	374.829	14.34	0.7570	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			54.22200	67.129	14.34	0.2430	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			75.72800	92.249	14.55	0.3045	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			367.82800	319.948	14.55	0.6955	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			88.37140	106.826	14.66	0.3367	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			340.47140	294.526	14.66	0.6633	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,288.17590	3,352.514	29.29	0.9991	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.27590	0.214	29.29	0.0009	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,808.25970	2,872.584	26.41	0.9988	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.35970	0.284	26.41	0.0012	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			609.75010	550.668	13.75	0.8929	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			17.65010	22.968	13.75	0.1071	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,002.75090	1,063.117	18.43	0.9547	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			14.85090	10.817	18.43	0.0453	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,022.32580	958.678	15.51	0.9710	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			5.12580	5.978	15.51	0.0290	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	02/07/2018	Foreign Exchange Option	12.50	Call			393.25730	345.160	14.36	0.7058	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			76.05730	92.460	14.36	0.2942	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,174.77600	1,235.871	18.70	0.9653	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			11.97600	8.571	18.70	0.0347	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			408.96310	453.982	16.27	0.7364	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			106.16310	86.682	16.27	0.2636	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			112.33250	133.275	14.62	0.3722	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			331.23250	287.675	14.62	0.6278	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			121.71770	143.371	14.65	0.3811	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			334.01770	291.071	14.65	0.6189	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			819.36740	874.915	17.85	0.8890	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			43.26740	34.315	17.85	0.1110	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			769.54830	707.649	13.88	0.9216	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			15.64830	18.249	13.88	0.0784	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			938.19530	995.746	18.22	0.9158	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			32.09530	25.146	18.22	0.0842	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,006.78470	1,062.069	18.07	0.8829	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			54.28470	44.769	18.07	0.1171	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,867.95600	2,932.540	22.15	0.9943	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.15600	1.839	22.15	0.0057	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			18.68420	14.762	19.10	0.0420	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,614.48420	1,675.462	19.10	0.9580	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,087.84230	3,152.466	23.35	0.9947	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.04230	1.766	23.35	0.0053	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,367.56430	1,426.186	18.81	0.9319	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			31.76430	25.486	18.81	0.0681	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,461.38340	1,520.823	18.92	0.9411	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			27.28340	21.823	18.92	0.0589	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			36.47310	41.633	13.96	0.1232	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			835.67310	775.933	13.96	0.8768	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,456.65720	3,521.239	24.40	0.9941	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.55720	2.239	24.40	0.0059	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,957.05550	3,021.532	21.94	0.9927	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.95550	2.532	21.94	0.0073	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,010.02090	1,063.173	17.77	0.8543	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			75.92090	64.173	17.77	0.1457	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			206.70960	228.880	14.72	0.4114	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			416.00960	373.180	14.72	0.5886	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			82.59320	70.805	17.79	0.1503	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,064.89320	1,118.205	17.79	0.8497	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,305.44170	3,370.190	22.74	0.9927	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.14170	2.790	22.74	0.0073	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			95.52750	108.825	14.10	0.2408	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			653.22750	601.425	14.10	0.7592	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,763.75340	1,824.063	19.07	0.9397	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			31.35340	26.563	19.07	0.0603	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	31/08/2018	Foreign Exchange Option	16.57	Put			3,656.38080	3,721.046	21.08	0.9925	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.58080	3.146	21.08	0.0075	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,140.85370	3,204.875	20.76	0.9844	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			8.05370	6.975	20.76	0.0156	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,018.91560	1,070.861	17.27	0.7902	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			136.11560	122.961	17.27	0.2098	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	11.00	Call			1,953.64050	1,889.244	15.23	0.9767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			8.44050	9.344	15.23	0.0233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			646.15140	603.347	14.28	0.6674	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			200.95140	223.447	14.28	0.3326	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,206.07520	3,269.619	20.08	0.9804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.27520	9.519	20.08	0.0196	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			454.20170	420.399	14.87	0.5275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			359.00170	390.499	14.87	0.4725	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,107.99060	3,171.312	20.10	0.9773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.19060	11.212	20.10	0.0227	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			404.55170	374.350	15.09	0.4852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			419.35170	454.450	15.09	0.5148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,236.39890	2,297.539	19.57	0.9336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			41.59890	37.439	19.57	0.0664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			182.09070	166.566	16.88	0.2520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			966.89070	1,016.666	16.88	0.7480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			580.19540	540.247	14.46	0.6233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			244.99540	270.347	14.46	0.3767	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,039.50310	3,102.654	20.11	0.9750	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			14.70310	12.554	20.11	0.0250	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,147.19120	3,210.604	20.09	0.9786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.39120	10.504	20.09	0.0214	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			557.50480	518.593	14.53	0.6072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			262.30480	288.693	14.53	0.3928	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			902.79910	951.379	16.70	0.7291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			197.99910	181.279	16.70	0.2709	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,353.67610	3,417.515	20.05	0.9843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			8.87610	7.415	20.05	0.0157	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,077.41860	4,142.192	19.96	0.9950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.61860	2.092	19.96	0.0050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			267.59770	246.088	16.03	0.3493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			682.39770	726.188	16.03	0.6507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			639.59750	682.227	15.89	0.6323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			284.79750	262.127	15.89	0.3677	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,229.06120	1,169.769	13.32	0.9087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			33.86120	39.869	13.32	0.0913	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			299.96620	276.286	15.77	0.3835	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			604.76620	646.386	15.77	0.6165	0.00	0	73,314

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	11.50	Call			1,464.47200	1,401.208	13.51	0.9468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			19.27200	21.308	13.51	0.0532	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,140.43140	1,082.652	13.43	0.8857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			45.23140	52.752	13.43	0.1143	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,012.63550	957.515	13.59	0.8452	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			67.43550	77.615	13.59	0.1548	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,274.27830	1,214.309	13.27	0.9190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			29.07830	34.408	13.27	0.0810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,368.01430	1,305.138	13.17	0.9372	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			22.81430	25.238	13.17	0.0628	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			779.37240	731.488	13.94	0.7451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			134.17240	151.588	13.94	0.2549	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,483.83480	1,420.504	13.58	0.9486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			18.63480	20.604	13.58	0.0514	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			318.31500	347.792	14.73	0.4409	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			493.51500	457.692	14.73	0.5591	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			786.21250	832.522	16.36	0.6906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			231.41250	212.422	16.36	0.3094	106,211.05	500	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			333.26420	363.502	14.78	0.4528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			478.46420	443.402	14.78	0.5472	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			120.75830	136.302	13.86	0.2364	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			815.95830	766.202	13.86	0.7636	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,097.10460	1,040.161	13.48	0.8730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			51.90460	60.261	13.48	0.1270	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			658.70320	615.382	14.24	0.6753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			193.50320	215.482	14.24	0.3247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			540.93630	502.799	14.58	0.5951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			275.73630	302.899	14.58	0.4049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			570.72390	611.304	15.66	0.6001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			315.92390	291.204	15.66	0.3999	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			724.04140	678.163	14.08	0.7146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			158.84140	178.263	14.08	0.2854	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			443.11400	479.179	15.19	0.5298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			388.31400	359.079	15.19	0.4702	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			440.13480	407.077	14.92	0.5158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			374.93480	407.177	14.92	0.4842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			710.63220	665.259	14.11	0.7068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			165.43220	185.359	14.11	0.2932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,775.20120	4,709.901	19.60	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00120	0.001	19.60	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			597.66720	556.938	14.41	0.6353	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			232.46720	257.038	14.41	0.3647	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			55.58730	50.128	19.08	0.0869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,970.38730	2,030.228	19.08	0.9131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			55.00830	49.603	19.10	0.0860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,979.80830	2,039.703	19.10	0.9140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			56.17280	50.661	19.06	0.0877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,960.97280	2,020.761	19.06	0.9123	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,841.41540	3,905.922	19.31	0.9917	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			4.61540	3.721	19.31	0.0083	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,298.80300	3,362.240	19.62	0.9800	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			12.00300	10.040	19.62	0.0200	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,028.97410	1,078.832	16.96	0.7472	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			192.17410	176.632	16.96	0.2528	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			330.63050	359.776	14.71	0.4300	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			540.43050	504.076	14.71	0.5700	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,619.23810	1,673.998	18.03	0.8295	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			136.73810	125.698	18.03	0.1705	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,133.62250	2,192.118	18.86	0.8871	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			87.72250	80.318	18.86	0.1129	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,023.29050	4,086.653	21.71	0.9722	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			20.69050	18.153	21.71	0.0278	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,483.84430	3,546.737	21.10	0.9580	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			31.24430	28.237	21.10	0.0420	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,040.09430	1,087.792	16.70	0.7074	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			257.49430	239.292	16.70	0.2926	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			385.10810	415.211	14.78	0.4344	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			594.10810	558.311	14.78	0.5656	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,811.26540	3,875.603	21.67	0.9633	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			26.86540	25.203	21.67	0.0367	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			83.41420	94.347	13.53	0.1537	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,209.01420	1,153.947	13.53	0.8463	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			254.13940	236.356	16.77	0.2855	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,088.53940	1,136.756	16.77	0.7145	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,943.48000	1,999.918	18.40	0.8541	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			122.18000	112.518	18.40	0.1459	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			57.85560	63.964	13.42	0.1096	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,431.45560	1,371.464	13.42	0.8904	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,227.96730	2,163.619	14.90	0.9690	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			14.36730	16.118	14.90	0.0310	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			632.33360	670.521	15.49	0.5506	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			455.93360	428.021	15.49	0.4494	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,271.88860	4,335.075	21.70	0.9655	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			28.48860	25.375	21.70	0.0345	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,678.47340	3,741.082	21.34	0.9464	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			45.07340	41.381	21.34	0.0536	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,048.91500	1,095.105	16.51	0.6778	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			315.51500	295.405	16.51	0.3222	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			940.16230	983.644	16.17	0.6369	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			374.66230	351.844	16.17	0.3631	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,693.97220	2,754.196	19.37	0.8985	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			88.47220	82.396	19.37	0.1015	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	17.24	Put			4,189.40870	4,251.445	21.67	0.9565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			38.80870	34.345	21.67	0.0435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			626.57940	592.730	14.96	0.5394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			497.17940	529.830	14.96	0.4606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,939.66470	3,001.110	19.87	0.9097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			424.43620	399.496	15.91	0.3993	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			139.15960	128.985	18.47	0.1514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,129.75960	2,186.085	18.47	0.8486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			138.18530	128.076	18.49	0.1504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,138.78530	2,195.176	18.49	0.8496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			508.01300	479.500	15.47	0.4607	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			140.14150	129.901	18.46	0.1523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,120.74150	2,177.001	18.46	0.8477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,420.76060	1,362.290	13.43	0.8659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			81.36060	89.390	13.43	0.1341	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			835.03620	876.596	15.91	0.6007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			308.46920	289.484	16.73	0.3059	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			793.29860	754.056	14.46	0.6350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			333.89860	361.157	14.46	0.3650	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,208.51000	1,256.610	16.83	0.7032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			297.91000	279.510	16.83	0.2968	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			668.61300	706.600	15.47	0.5393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			526.62230	497.341	15.38	0.4738	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,057.82560	2,113.622	18.36	0.8408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			147.22560	136.522	18.36	0.1592	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			944.47830	899.421	14.07	0.7082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			235.07830	256.521	14.07	0.2918	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,169.06920	1,216.584	16.73	0.6941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			68.52610	73.874	13.46	0.1147	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,053.30370	1,098.947	16.46	0.6655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			342.70370	321.847	16.46	0.3345	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			519.25270	552.513	15.02	0.4719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			608.65270	575.413	15.02	0.5281	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			637.22230	674.441	15.38	0.5262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			79.06470	74.010	19.87	0.0903	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,959.76840	2,014.794	18.21	0.8293	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			159.16840	147.694	18.21	0.1707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			279.19580	304.186	14.26	0.3267	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			868.59580	827.086	14.26	0.6733	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,517.92610	1,456.774	13.46	0.8853	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,499.91090	4,562.520	21.55	0.9599	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			36.61090	32.420	21.55	0.0401	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,872.93000	3,935.721	21.52	0.9359	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			59.63000	55.621	21.52	0.0641	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,056.81720	1,102.063	16.35	0.6522	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			373.51720	351.963	16.35	0.3478	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	02/01/2019	Foreign Exchange Option	12.90	Put			476.27290	507.714	14.81	0.4360	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			696.27290	660.814	14.81	0.5640	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			519.83690	552.099	14.86	0.4387	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			734.93690	699.599	14.86	0.5613	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			438.49430	468.081	14.61	0.3970	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			815.19430	777.181	14.61	0.6030	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,125.65700	2,180.555	18.14	0.8043	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			213.25700	200.355	18.14	0.1957	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			473.81070	503.415	14.64	0.3992	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			855.61070	817.015	14.64	0.6008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,373.59260	1,320.548	13.73	0.7846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			192.89260	208.448	13.73	0.2154	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,919.08430	2,851.501	13.24	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.38430	9.401	13.24	0.0164	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			450.90730	428.279	16.50	0.3559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,260.20730	1,306.179	16.50	0.6441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,572.46650	1,515.788	13.52	0.8367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			131.76650	143.688	13.52	0.1633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			928.88610	889.332	14.52	0.6225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			448.18610	477.232	14.52	0.3775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			838.34540	877.125	15.56	0.5331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			629.04540	599.225	15.56	0.4669	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,820.81660	1,762.043	13.35	0.8868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			80.11660	89.943	13.35	0.1132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,202.31270	2,256.306	18.09	0.7927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			243.01270	228.406	18.09	0.2073	228,405.70	1,000	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,620.64140	1,563.561	13.48	0.8475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			119.94140	131.461	13.48	0.1525	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,598.63470	1,647.994	17.19	0.7079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			359.33470	340.094	17.19	0.2921	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			227.87910	214.182	18.24	0.1958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,307.17910	2,362.082	18.24	0.8042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			226.66750	213.044	18.25	0.1949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,315.96750	2,370.944	18.25	0.8051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			229.09810	215.327	18.23	0.1967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,298.39810	2,353.227	18.23	0.8033	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			240.77470	259.151	13.89	0.2484	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,285.97470	1,235.451	13.89	0.7516	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			605.16570	638.157	14.94	0.4405	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			819.96570	783.857	14.94	0.5595	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			547.41410	578.591	14.72	0.4032	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			937.21410	898.491	14.72	0.5968	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			899.20060	861.667	14.84	0.5794	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			589.40060	621.767	14.84	0.4206	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			877.80580	916.781	15.55	0.5212	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			697.60580	666.681	15.55	0.4788	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			677.85590	712.291	15.02	0.4403	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			897.45590	861.191	15.02	0.5597	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			251.19440	269.135	13.87	0.2339	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,475.59440	1,422.735	13.87	0.7661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,402.96960	1,351.806	14.02	0.7387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			301.96960	321.206	14.02	0.2613	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,673.82410	1,723.007	17.06	0.6708	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			474.82410	453.607	17.06	0.3292	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			523.22340	500.201	16.74	0.3580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,509.90060	1,557.360	16.75	0.6434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			518.58510	495.732	16.77	0.3553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,517.58510	1,565.132	16.77	0.6447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,502.22340	1,549.601	16.74	0.6420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			678.80990	713.098	15.02	0.4341	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			929.80990	893.698	15.02	0.5659	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,702.53740	2,634.378	11.23	0.9766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			11.53740	13.778	11.23	0.0234	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			520.90060	497.961	16.75	0.3566	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			722.15510	756.181	15.14	0.4410	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			937.85510	901.881	15.14	0.5590	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			767.57230	801.425	15.28	0.4416	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			978.47230	942.925	15.28	0.5584	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			811.33790	844.903	15.39	0.4418	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,018.73790	983.703	15.39	0.5582	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			848.26300	882.167	15.50	0.4408	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,059.36300	1,025.267	15.50	0.5592	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			895.02030	928.847	15.61	0.4431	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,088.32030	1,054.847	15.61	0.5569	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			935.91190	969.662	15.69	0.4430	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,125.81190	1,092.862	15.69	0.5570	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			510.90720	494.306	18.38	0.2876	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,685.00720	2,734.806	18.38	0.7124	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			514.10340	497.398	18.36	0.2892	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,668.20340	2,717.898	18.36	0.7108	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,486.28560	6,547.479	21.05	0.9134	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			132.18560	126.980	21.05	0.0866	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			512.49910	495.848	18.37	0.2884	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,676.59910	2,726.348	18.37	0.7116	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			975.98210	1,009.458	15.77	0.4430	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,160.98210	1,128.458	15.77	0.5570	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			1,015.24900	1,047.679	15.83	0.4434	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,192.44900	1,159.579	15.83	0.5566	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			1,052.98040	1,085.155	15.88	0.4434	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,225.38040	1,192.855	15.88	0.5566	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			1,090.83680	1,122.697	15.94	0.4432	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,258.33680	1,226.197	15.94	0.5568	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	29/04/2020	Foreign Exchange Option	13.69	Put			1,126.64210	1,158.360	15.98	0.4439	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,283.44210	1,251.760	15.98	0.5561	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			1,164.09000	1,195.410	16.03	0.4431	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,320.39000	1,289.010	16.03	0.5569	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			888.76440	866.321	17.44	0.4040	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,145.16440	2,185.421	17.44	0.5960	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			886.33490	863.948	17.45	0.4030	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,152.73490	2,193.048	17.45	0.5970	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			891.19480	868.704	17.43	0.4049	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,137.59480	2,177.804	17.43	0.5951	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,280.95550	2,322.688	17.64	0.5974	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			923.55550	900.188	17.64	0.4026	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,012.18570	986.636	17.64	0.4198	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,256.28570	2,298.436	17.64	0.5802	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,017.24360	991.563	17.62	0.4215	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,241.34360	2,283.363	17.62	0.5785	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,014.70640	989.091	17.63	0.4206	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,248.80640	2,290.891	17.63	0.5794	0.00	0	0
Total \$ / R Option												334,616.75	1,500	3,340,938
Total \$ / R												856,236,958.15	68,344	4,611,692
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.72930		12.79360			0.0000	178,210.20	14	427
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.87990		12.94520			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.02290		13.08940			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.31060		13.38100			0.0000	0.00	0	0
Total \$ / R MAXI Future												178,210.20	14	484
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			250.28390	161.234	21.15	0.0099	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			113,890.28390	120,231.234	21.15	0.9901	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			242.69580	156.471	21.22	0.0096	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			114,882.69580	121,226.472	21.22	0.9904	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			258.13820	166.157	21.09	0.0102	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			112,898.13820	119,236.157	21.09	0.9898	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,616.01050	12,421.579	17.50	0.1954	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			120,096.01050	125,431.579	17.50	0.8046	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			13,476.67900	12,293.303	17.52	0.1936	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			120,956.67900	126,303.303	17.52	0.8064	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			13,756.88650	12,551.108	17.48	0.1971	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			119,236.88650	124,561.108	17.48	0.8029	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,885.63930	11,936.481	18.63	0.1412	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			222,945.63930	228,646.481	18.63	0.8588	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			12,796.18420	11,852.922	18.64	0.1403	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			223,856.18420	229,562.922	18.64	0.8597	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			12,707.63990	11,770.225	18.66	0.1394	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			224,767.63990	230,480.225	18.66	0.8606	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	14.37	Call		52,090.05700	49,799.062	16.75	0.3566		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		150,990.05700	155,739.062	16.75	0.6434		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		51,858.51350	49,576.231	16.77	0.3553		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		151,758.51350	156,516.231	16.77	0.6447		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		52,322.34020	50,023.107	16.74	0.3580		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		150,222.34020	154,963.107	16.74	0.6420		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											178,210.20	14	484
£ / R	On 18/06/2018	Foreign Exchange Future			17.10100	17.07420			0.0000		128,633,722.00	7,522	217,888
£ / R	On 17/09/2018	Foreign Exchange Future			17.37770	17.35160			0.0000		17,447,210.80	1,004	18,594
£ / R	On 14/12/2018	Foreign Exchange Future			17.64420	17.61980			0.0000		1,005,719.40	57	7,631
£ / R	On 18/03/2019	Foreign Exchange Future			17.93460	17.91190			0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.20550	18.18440			0.0000		0.00	0	5,465
Total £ / R Future											147,086,652.20	8,583	254,510
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		16,874.20000	16,901.000	50.02	1.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	50.02	0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		15.10280	17.763	17.14	0.0755		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		830.90280	806.763	17.14	0.9245		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		56.43190	62.036	16.13	0.2195		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		482.23190	461.036	16.13	0.7805		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		3,325.85510	3,299.046	27.48	0.9998		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		0.05510	0.046	27.48	0.0002		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		14.57000	17.175	17.16	0.0733		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		840.37000	816.175	17.16	0.9267		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		14.21740	16.605	17.19	0.0711		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put		850.01740	825.605	17.19	0.9289		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		253.54150	266.588	16.04	0.2973		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		1,151.94150	1,138.888	16.04	0.7027		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		251.35380	264.327	16.06	0.2953		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		1,159.75380	1,146.627	16.06	0.7047		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		255.74430	268.863	16.03	0.2994		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		1,144.14430	1,131.163	16.03	0.7006		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		569.39600	587.676	15.57	0.4286		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		1,069.59600	1,063.476	15.57	0.5714		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		566.09510	584.311	15.58	0.4268		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		1,076.29510	1,070.111	15.58	0.5732		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		572.70980	591.053	15.56	0.4305		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		1,062.90980	1,056.853	15.56	0.5695		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		820.74320	838.369	15.77	0.4716		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		1,198.84320	1,193.769	15.77	0.5284		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		817.11990	834.702	15.78	0.4701		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		1,205.21990	1,200.102	15.78	0.5299		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		813.51170	831.056	15.79	0.4686		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	Put			1,211.61170	1,206.456	15.79	0.5314	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			969.96950	987.854	16.01	0.4755	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,415.56950	1,412.354	16.01	0.5245	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			966.39460	984.234	16.02	0.4742	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,421.99460	1,418.734	16.02	0.5258	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			973.56450	991.485	16.01	0.4768	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,409.16450	1,405.985	16.01	0.5232	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												147,086,652.20	8,583	255,510
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11576		0.11661			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11789		0.11875			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12000		0.12089			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12460		0.12553			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			1.61590	1.128	25.55	0.0066	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,340.91590	1,424.628	25.55	0.9934	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.68700	2.134	42.40	0.0075	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,341.98700	2,425.634	42.40	0.9925	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			38.63960	24.620	17.62	0.1338	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			377.93960	448.120	17.62	0.8662	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			108.88110	98.491	18.27	0.1687	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,233.98110	1,309.791	18.27	0.8313	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			38.37540	30.206	19.98	0.0586	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,163.47540	2,241.506	19.98	0.9414	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			330.34590	302.555	15.85	0.4329	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			455.44590	513.855	15.85	0.5671	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			575.52750	544.727	15.73	0.5228	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			486.32750	544.427	15.73	0.4772	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			274.18680	259.022	17.71	0.2876	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,184.98680	1,258.722	17.71	0.7124	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,167.16100	1,103.995	13.01	0.8344	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			77.96100	103.695	13.01	0.1656	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			636.75770	615.916	16.75	0.4342	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,083.85770	1,155.716	16.75	0.5658	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			392.54810	436.510	19.32	0.3089	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,839.64810	1,976.310	19.32	0.6911	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,029.49420	995.678	15.08	0.6267	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			476.59420	535.478	15.08	0.3733	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			15.00130		14.93610			0.0000	62,435,410.60	4,162	117,890

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/07/2018	Foreign Exchange Future			15.09080		15.02540			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.28640		15.22010			0.0000	95,647,004.80	6,257	60,996
€ / R	On	14/12/2018	Foreign Exchange Future			15.56840		15.50190			0.0000	3,892,100.00	250	8,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.88150		15.81500			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.17160		16.10310			0.0000	0.00	0	5,256
Total € / R Future												161,974,515.40	10,669	197,609
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			705.72700	644.403	15.99	0.9195	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			11.82700	15.703	15.99	0.0805	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			11.42430	8.493	15.90	0.0470	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			647.52430	709.793	15.90	0.9530	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			928.79350	993.328	16.95	0.9875	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			2.69350	2.028	16.95	0.0125	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,936.10070	2,001.300	17.60	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00070	0.000	17.60	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			190.52480	154.667	14.31	0.4935	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			126.62480	155.967	14.31	0.5065	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			694.93190	757.840	16.01	0.9628	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			8.83190	6.540	16.01	0.0372	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			3.69120	4.519	17.95	0.0248	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,067.59120	1,003.219	17.95	0.9752	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			18.69520	14.032	15.67	0.0730	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			554.79520	615.332	15.67	0.9270	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			968.30770	1,032.959	17.10	0.9896	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			2.20770	1.659	17.10	0.0104	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.29210	1.511	20.85	0.0081	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,505.19210	1,440.210	20.85	0.9919	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,436.29590	1,501.444	18.93	0.9990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.19590	0.144	18.93	0.0010	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,186.82270	1,251.838	17.96	0.9964	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.72270	0.538	17.96	0.0036	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			53.68160	68.674	14.98	0.2770	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			367.58160	317.374	14.98	0.7230	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,693.90360	6,628.704	47.70	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00360	0.004	47.70	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			21.14300	27.779	15.62	0.1318	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			575.04300	516.479	15.62	0.8682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,613.94640	5,548.751	47.70	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.04640	0.051	47.70	0.0002	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,674.01360	3,608.800	35.18	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.11360	0.100	35.18	0.0004	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			20.30000	26.695	15.64	0.1274	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			584.20000	525.395	15.64	0.8726	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			19.48810	25.649	15.67	0.1231	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			593.38810	534.349	15.67	0.8769	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			131.35450	113.828	13.45	0.2704	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	16/07/2018	Foreign Exchange Option	14.70	Call			456.75450	504.628	13.45	0.7296	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			68.04380	77.497	17.15	0.1180	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			67.28860	76.652	17.16	0.1169	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			8.91640	9.717	21.17	0.0164	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,733.48830	1,799.482	12.81	0.9685	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			13.38830	13.082	12.81	0.0315	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,052.78280	1,110.995	12.58	0.8608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			82.68280	74.595	12.58	0.1392	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,966.44160	1,909.417	17.17	0.8843	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,947.94380	1,891.097	17.15	0.8820	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,639.15450	1,584.482	16.74	0.8390	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			99.25450	110.882	16.74	0.1610	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			243.27440	266.985	15.13	0.3408	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			873.17440	830.584	15.13	0.6592	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			990.06380	944.962	15.42	0.6971	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,410.56690	6,344.479	21.95	0.9982	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.66690	0.879	21.95	0.0018	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,348.81640	4,283.317	21.17	0.9836	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,957.18860	1,900.252	17.16	0.8831	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			66.54160	75.817	17.17	0.1157	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			210.16380	231.362	15.42	0.3029	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,528.59730	2,473.702	17.42	0.8518	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			132.18380	143.924	17.40	0.1499	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,510.28380	2,455.524	17.40	0.8501	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			131.33630	143.010	17.41	0.1490	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,519.43630	2,464.610	17.41	0.8510	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			130.49730	142.102	17.42	0.1482	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			661.79150	697.789	14.62	0.4740	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			996.79150	966.289	14.62	0.5260	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			668.61170	704.883	14.60	0.4777	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			983.61170	953.383	14.60	0.5223	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			665.18970	701.329	14.61	0.4759	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			990.18970	959.829	14.61	0.5241	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			668.09310	701.998	15.17	0.4226	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,424.99310	1,390.398	15.17	0.5774	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			665.28080	699.078	15.18	0.4212	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,432.18080	1,397.478	15.18	0.5788	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			662.48180	696.165	15.19	0.4198	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,439.38180	1,404.565	15.19	0.5802	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												161,974,515.40	10,669	804,839
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.76060		9.72760			0.0000	15,128,930.00	1,550	15,640
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.88240		9.84960			0.0000	4,941,200.00	500	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.00120		9.96910			0.0000	0.00	0	11,412

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.24970		10.21780			0.0000	0.00	0	0
Total AU\$ / R Future												20,070,130.00	2,050	27,852
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.75020	1.600	18.04	0.0144	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			764.15020	731.000	18.04	0.9856	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.67980	1.534	18.14	0.0138	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			774.07980	740.934	18.14	0.9862	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.61270	1.471	18.24	0.0132	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			784.01270	750.871	18.24	0.9868	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,303.45270	1,272.481	14.99	0.9269	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			24.04710	25.945	14.96	0.0759	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,284.44710	1,253.545	14.96	0.9241	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			23.54510	25.408	14.98	0.0745	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,293.94510	1,263.008	14.98	0.9255	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			23.05270	24.881	14.99	0.0731	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			54.21930	56.010	15.05	0.1112	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,575.11930	1,544.810	15.05	0.8888	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			55.53970	57.382	15.02	0.1137	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,556.43970	1,526.182	15.02	0.8863	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			54.87450	56.691	15.03	0.1124	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,565.77450	1,535.490	15.03	0.8876	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			293.49180	297.373	14.00	0.3342	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,075.69180	1,047.674	14.00	0.6658	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			291.33310	295.165	14.02	0.3321	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,083.53310	1,055.465	14.02	0.6679	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			289.19220	292.975	14.04	0.3301	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,091.39220	1,063.274	14.04	0.6699	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												20,070,130.00	2,050	27,852
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.86560		9.83940			0.0000	1,973,120.00	200	2,180
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.13160		10.10650			0.0000	0.00	0	0
Total CAD/ R Future												1,973,120.00	200	2,180
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.00490	0.003	13.19	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			980.60490	954.403	13.19	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.00420	0.003	13.19	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			990.60420	964.403	13.19	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.00570	0.004	13.19	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			970.60570	944.404	13.19	0.9999	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			751.20740	770.706	12.50	0.7825	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			124.70740	119.106	12.50	0.2175	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			743.78410	763.201	12.50	0.7790	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			127.28410	121.601	12.50	0.2210	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			758.66630	778.250	12.50	0.7859	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			122.16630	116.650	12.50	0.2141	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,973,120.00	200	2,180
CHF / R	On	18/06/2018	Foreign Exchange Future			12.92910		12.95980			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.18800		13.21950			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.44470		13.47760			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.99380		14.02740			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			1.25910	0.936	25.00	0.0051	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,581.45910	1,611.836	25.00	0.9949	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.23380	0.918	25.07	0.0050	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,591.43380	1,621.818	25.07	0.9950	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.28500	0.954	24.92	0.0052	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,571.48500	1,601.854	24.92	0.9948	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			50.53550	48.579	17.62	0.0885	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,861.03550	1,890.579	17.62	0.9115	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			50.00930	48.081	17.64	0.0876	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,870.50930	1,900.081	17.64	0.9124	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			49.49050	47.590	17.66	0.0868	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,879.99050	1,909.590	17.66	0.9132	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			662.31410	643.665	13.47	0.5907	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			394.71410	408.965	13.47	0.4093	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			657.01350	638.447	13.48	0.5877	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			399.41350	413.747	13.48	0.4123	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			667.64650	648.915	13.46	0.5938	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			390.04650	404.215	13.46	0.4062	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			567.82390	557.799	15.10	0.3993	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,260.42390	1,283.999	15.10	0.6007	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			565.09740	555.198	15.12	0.3978	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,267.69740	1,291.398	15.12	0.6022	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			562.38580	552.606	15.13	0.3962	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,274.98580	1,298.806	15.13	0.6038	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			1.99490		1.99740			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.01080		2.01340			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.02640		2.02920			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05740		2.06040			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 CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			274.80720	283.602	13.74	0.6142	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			116.33370	102.790	14.06	0.3165	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			342.33370	353.790	14.06	0.6835	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			90.11100	79.058	14.39	0.2560	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			416.11100	430.058	14.39	0.7440	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			148.80720	132.602	13.74	0.3858	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,389.40380	1,411.370	14.79	0.7561	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			205.73580	202.027	14.90	0.2275	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,471.73580	1,494.027	14.90	0.7725	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			189.45140	186.045	15.02	0.2122	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,555.45140	1,578.045	15.02	0.7878	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			223.40380	219.370	14.79	0.2439	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,552.27150	1,532.750	12.97	0.7684	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			260.27150	268.750	12.97	0.2316	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,478.17530	1,459.327	12.96	0.7511	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			286.17530	295.327	12.96	0.2489	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,405.90180	1,387.742	12.95	0.7333	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			313.90180	323.742	12.95	0.2667	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,561.03280	1,542.877	13.69	0.6354	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			757.03280	768.877	13.69	0.3646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,507.59030	1,489.853	13.74	0.6214	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			803.59030	815.853	13.74	0.3786	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,616.02330	1,597.447	13.63	0.6495	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			712.02330	723.447	13.63	0.3505	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			2.01870		2.01030			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05760		2.04910			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09660		2.08790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24460		2.23400			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			3.94170	4.692	23.99	0.0153	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,100.94170	2,017.692	23.99	0.9847	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			3.16260	3.786	24.24	0.0125	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,200.16260	2,116.786	24.24	0.9875	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			4.91410	5.818	23.74	0.0187	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,001.91410	1,918.818	23.74	0.9813	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			58.56510	67.776	17.35	0.0815	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,067.56510	2,991.777	17.35	0.9185	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			55.31340	64.337	17.55	0.0772	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,164.31340	3,088.337	17.55	0.9228	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			52.29950	61.141	17.75	0.0733	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,261.29950	3,185.141	17.75	0.9267	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			766.50160	726.756	13.40	0.4481	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			800.97980	846.533	13.47	0.5323	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			821.97980	780.533	13.47	0.4677	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			758.43230	802.305	13.53	0.5129	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			879.43230	836.305	13.53	0.4871	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			845.50160	892.756	13.40	0.5519	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,807.37190	1,872.436	14.52	0.6549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			867.37190	826.436	14.52	0.3451	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,753.99510	1,817.614	14.57	0.6428	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			913.99510	871.614	14.57	0.3572	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,702.42540	1,764.744	14.63	0.6307	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			962.42540	918.744	14.63	0.3693	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			1.62250		1.63100			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.64450		1.65330			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.66520		1.67440			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75810		1.76730			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			5.41400	3.295	20.61	0.0155	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,295.41400	1,378.295	20.61	0.9845	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			4.27160	2.541	21.08	0.0120	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,394.27160	1,477.540	21.08	0.9880	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			6.90860	4.298	20.14	0.0200	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,196.90860	1,279.298	20.14	0.9800	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,162.81650	2,241.023	18.48	0.8859	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			112.87890	101.623	18.19	0.1325	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,979.87890	2,056.623	18.19	0.8675	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			103.97340	93.475	18.33	0.1230	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,070.97340	2,148.475	18.33	0.8770	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			95.81650	86.023	18.48	0.1141	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,308.33390	1,241.133	14.12	0.7348	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			264.33390	289.133	14.12	0.2652	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,240.85630	1,175.918	14.21	0.7131	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			296.85630	323.918	14.21	0.2869	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,378.19890	1,308.807	14.03	0.7561	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			234.19890	256.807	14.03	0.2439	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,149.16430	1,104.333	15.72	0.5290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,076.16430	1,123.333	15.72	0.4710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,109.11660	1,065.563	15.82	0.5151	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,136.11660	1,184.563	15.82	0.4849	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,190.70180	1,144.561	15.62	0.5431	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,017.70180	1,063.561	15.62	0.4569	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			0.12580		0.12680			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12520		0.12640			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12470		0.12620			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12350		0.12490			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			1.57580		1.57240			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60020		1.59690			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62410		1.62080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67250		1.66920			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			8.95630		8.97090			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.06390		9.07890			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.16970		9.18510			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67880		9.68980			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			1.04220	0.754	20.91	0.0069	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			870.14220	884.454	20.91	0.9931	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.00830	0.729	21.03	0.0066	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			880.10830	894.429	21.03	0.9934	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.07760	0.780	20.79	0.0071	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			860.17760	874.480	20.79	0.9929	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			51.97190	50.321	15.28	0.1392	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			903.07190	916.421	15.28	0.8608	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			51.01010	49.398	15.31	0.1370	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			912.11010	925.498	15.31	0.8630	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			52.95140	51.264	15.25	0.1416	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			894.05140	907.364	15.25	0.8584	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			482.03460	474.596	12.84	0.6344	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			216.93460	224.896	12.84	0.3656	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			476.31250	468.892	12.85	0.6298	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			221.21250	229.192	12.85	0.3702	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			470.64010	463.240	12.86	0.6252	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			225.54010	233.540	12.86	0.3748	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			474.32800	468.380	14.72	0.4637	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			704.52800	709.580	14.72	0.5363	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			470.89410	464.974	14.73	0.4611	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			711.09410	716.174	14.73	0.5389	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			477.78370	471.816	14.70	0.4663	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			697.98370	703.016	14.70	0.5337	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			1.26840		1.27660			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27660		1.28450			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28480		1.28930			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34000		1.34840			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			434.00000	516.000		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			534.00000	616.000		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			334.00000	416.000		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			855.00000	934.000		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			955.00000	1,034.000		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			755.00000	834.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			293.00000	248.000		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			193.00000	148.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			393.00000	348.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			284.00000	200.000		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			184.00000	100.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			384.00000	300.000		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			1.34340		1.33460			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
QUANTO £On	17/09/2018	Foreign Exchange Future			1.34920		1.34040			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			1.17850		1.16750			0.0000	0.00	0	280
QUANTO €On	17/09/2018	Foreign Exchange Future			1.18680		1.17570			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	280
Total QUANTO € / \$											0.00	0	280
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.63820	0.11555	8.57580			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.48270	0.11555	8.42110			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		0.11555	564.84910	779.108	14.85	0.4510	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11555	1,506.84910	1,097.108	14.85	0.5490	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11555	534.56690	739.566	14.91	0.4344	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11555	1,576.56690	1,157.566	14.91	0.5656	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11555	596.54400	820.303	14.79	0.4679	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11555	1,438.54400	1,038.303	14.79	0.5321	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11555	152.33370	221.641	16.15	0.1669	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11555	3,294.33370	2,739.641	16.15	0.8331	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Put		0.11555	2,424.84720	1,920.985	15.56	0.7269	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Call		0.11555	282.84720	402.985	15.56	0.2731	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11555	1,682.65520	2,020.003	14.63	0.4334	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11555	3,671.65520	3,393.003	14.63	0.5666	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11555	1,769.06630	2,113.452	14.69	0.4455	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11555	3,558.06630	3,286.452	14.69	0.5545	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.11555	4,251.34790	4,734.472	16.48	0.6818	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.11555	1,740.34790	1,607.471	16.48	0.3182	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11555	1,725.54470	2,066.424	14.66	0.4395	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11555	3,614.54470	3,339.424	14.66	0.5605	0.00	0	0
Total R / ¥EN Option											0.00	0	101,200
Total R / ¥EN											0.00	0	101,483
SGD / R	On 18/06/2018	Foreign Exchange Future			9.55830		9.57380			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future			9.68970		9.70660			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			9.81870		9.83580			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.38640		10.40000			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			4.79900	4.144	16.78	0.0362	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			530.99900	545.844	16.78	0.9638	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	18/06/2018		Foreign Exchange Option	10.11	Call		4.58420	3.952	16.88	0.0346	0.00	0	0
SGD / R	On	18/06/2018		Foreign Exchange Option	10.11	Put		540.78420	555.652	16.88	0.9654	0.00	0	0
SGD / R	On	18/06/2018		Foreign Exchange Option	10.09	Call		5.02570	4.347	16.68	0.0380	0.00	0	0
SGD / R	On	18/06/2018		Foreign Exchange Option	10.09	Put		521.22570	536.047	16.68	0.9620	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.00	Call		159.68030	156.009	13.65	0.3451	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.00	Put		453.08030	466.309	13.65	0.6549	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.01	Call		156.94420	153.340	13.67	0.3404	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.01	Put		460.34420	473.640	13.67	0.6596	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	9.99	Call		162.46150	158.720	13.62	0.3499	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	9.99	Put		445.86150	459.020	13.62	0.6501	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.37	Call		621.75110	613.564	12.42	0.7142	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.37	Put		155.95110	164.864	12.42	0.2858	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.38	Call		615.15610	607.028	12.43	0.7100	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.38	Put		159.35610	168.328	12.43	0.2900	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.36	Call		628.39530	620.145	12.41	0.7184	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.36	Put		152.59530	161.445	12.41	0.2816	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Put		369.13260	374.974	13.20	0.3657	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Call		769.84360	762.011	13.17	0.6401	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Put		359.84360	365.611	13.17	0.3599	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Call		764.47200	756.676	13.19	0.6372	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Put		364.47200	370.276	13.19	0.3628	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Call		759.13260	751.374	13.20	0.6343	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			2.77800	2.76410		0.0000	7,097,790.00	2,555	6,495	
TRY / R	On	17/09/2018		Foreign Exchange Future			2.71090	2.69630		0.0000	0.00	0	2,500	
TRY / R	On	14/12/2018		Foreign Exchange Future			2.64560	2.63120		0.0000	0.00	0	0	
TRY / R	On	14/06/2019		Foreign Exchange Future			2.59040	2.57460		0.0000	0.00	0	0	
Total TRY / R Future											7,097,790.00	2,555	8,995	
TRY / R	On	18/06/2018		Foreign Exchange Option	3.66	Call		0.00970	0.031	45.75	0.0005	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.66	Put		895.90970	882.031	45.75	0.9995	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.67	Call		0.00840	0.027	45.75	0.0005	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.67	Put		905.90840	892.027	45.75	0.9995	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.65	Call		0.01120	0.035	45.75	0.0006	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.65	Put		885.91120	872.035	45.75	0.9994	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.36	Call		6.60560	6.259	23.29	0.0472	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.36	Put		670.30560	655.359	23.29	0.9528	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.37	Call		6.78300	6.272	23.55	0.0468	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.37	Put		680.48300	665.372	23.55	0.9532	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.35	Call		6.43030	6.249	23.03	0.0475	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.35	Put		660.13030	645.348	23.03	0.9525	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.97	Call		39.76990	44.523	19.28	0.2237	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.97	Put		378.56990	368.923	19.28	0.7763	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
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			38.26220	42.898	19.31	0.2170	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			387.06220	377.298	19.31	0.7830	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			41.33320	46.206	19.24	0.2305	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			370.13320	360.606	19.24	0.7695	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			16.04190	19.385	20.70	0.0847	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			971.44190	958.985	20.70	0.9153	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			15.55470	18.826	20.70	0.0826	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			980.95470	968.426	20.70	0.9174	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			16.54320	19.959	20.70	0.0868	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			961.94320	949.559	20.70	0.9132	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												7,097,790.00	2,555	8,995
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.24830		1.26160			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21250		1.22480			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17850		1.19000			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.09250		1.10660			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 194 282 759.20	90,915	1,774,165
Total Options												334 616.75	1,500	4,050,368
Grand Total:												1,194,617,375.95	92,415	5,824,533