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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2018

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			12.92420		12.71420			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.92590		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.93110		12.72930			0.0000	1,891,703,550.10	146,291	874,157
\$ / R On 20/06/2018 Foreign Exchange Future			12.93440		12.73270			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.94970		12.74770			0.0000	1,411,517.30	109	4,090
\$ / R On 02/07/2018 Foreign Exchange Future			12.95480		12.75270			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			12.95650		12.75440			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			12.95980		12.75770			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			12.96150		12.75940			0.0000	1,944,225.00	150	150
\$ / R On 20/07/2018 Foreign Exchange Future			12.98520		12.78270			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.99190		12.78930			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.99360		12.79100			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.99700		12.79430			0.0000	6,498,500.00	500	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.00370		12.80100			0.0000	0.00	0	2,974
\$ / R On 02/08/2018 Foreign Exchange Future			13.00710		12.80430			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.01550		12.81260			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.02560		12.82250			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			13.05560		12.85210			0.0000	0.00	0	3,855
\$ / R On 03/09/2018 Foreign Exchange Future			13.06060		12.47770			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			13.08390		12.87990			0.0000	1,697,858,451.30	129,767	210,346
\$ / R On 28/09/2018 Foreign Exchange Future			13.10200		12.89780			0.0000	0.00	0	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			13.10860		12.90430			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.14660		12.94170			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.15320		12.94820			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.15650		12.95150			0.0000	0.00	0	3,113
\$ / R	On	01/11/2018	Foreign Exchange Future			13.15810		12.95310			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.16470		12.95960			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.17790		12.97260			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.18290		12.97750			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.20600		13.00030			0.0000	0.00	0	2,867
\$ / R	On	11/12/2018	Foreign Exchange Future			13.22410		13.01820			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.22900		13.02290			0.0000	793,740.00	60	26,953
\$ / R	On	31/12/2018	Foreign Exchange Future			13.25680		13.04990			0.0000	0.00	0	1,580
\$ / R	On	02/01/2019	Foreign Exchange Future			13.26010		13.05310			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.30590		13.09750			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.30750		13.09910			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.32880		13.11980			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.35330		13.14360			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.38270		13.17210			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.39740		13.18630			0.0000	0.00	0	4,414
\$ / R	On	02/04/2019	Foreign Exchange Future			13.40710		13.19570			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.45270		13.23990			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.50320		13.28890			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.50810		13.29360			0.0000	729,437,400.00	54,000	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.52550		13.31060			0.0000	0.00	0	3,087
\$ / R	On	01/07/2019	Foreign Exchange Future			13.55000		13.33570			0.0000	0.00	0	55
\$ / R	On	01/08/2019	Foreign Exchange Future			13.59470		13.38150			0.0000	0.00	0	55
\$ / R	On	02/09/2019	Foreign Exchange Future			13.64090		13.42880			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.66110		13.45000			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.68420		13.47310			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.72600		13.51600			0.0000	0.00	0	55
\$ / R	On	02/12/2019	Foreign Exchange Future			13.77220		13.56320			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.78810		13.57950			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.81690		13.60900			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.85880		13.65190			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			13.90350		13.69770			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			13.94820		13.74350			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			13.98720		13.78340			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.03620		13.83360			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.05150		13.85090			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.15530		13.94750			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.26370		14.04820			0.0000	0.00	0	0
Total \$ / R Future												4,329,647,383.70	330,877	1,301,409
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			119.86380	13.780	20.45	0.1821	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			34.06380	137.980	20.45	0.8179	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	7.070	18.59	0.0475	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	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	582.970	18.59	0.9525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,080.76190	1,879.083	25.47	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.06190	0.183	25.47	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			25.94840	62.124	16.90	0.2712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			466.64840	301.024	16.90	0.7288	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			364.04230	542.413	16.43	0.9312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			34.74230	11.313	16.43	0.0688	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,791.03700	3,588.900	23.94	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.33700	0.000	23.94	0.0000	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,761.02030	3,558.900	24.07	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.32030	0.000	24.07	0.0000	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			20.97130	51.284	17.08	0.2326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			511.67130	340.183	17.08	0.7674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,800.72970	2,598.916	28.27	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.02970	0.016	28.27	0.0001	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			7.64670	19.205	17.94	0.1017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			738.34670	548.105	17.94	0.8983	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,430.87050	3,228.900	25.57	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.17050	0.000	25.57	0.0000	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			7.11690	17.627	18.01	0.0944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			757.81690	566.527	18.01	0.9056	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,650.75200	4,448.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05200	0.000	22.43	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1.31080	2.930	21.42	0.0171	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,272.01080	1,071.830	21.42	0.9829	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,700.72020	2,498.922	27.88	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.02020	0.022	27.88	0.0001	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			2.19190	4.894	20.15	0.0285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,102.89190	903.794	20.15	0.9715	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,680.97820	3,478.900	24.44	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.27820	0.000	24.44	0.0000	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			0.93100	2.208	22.17	0.0129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,371.63100	1,171.108	22.17	0.9871	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			2.12430	4.743	20.23	0.0276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,112.82430	913.643	20.23	0.9724	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,270.84070	4,068.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.14070	0.000	22.43	0.0000	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,550.76780	4,348.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06780	0.000	22.43	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			494.82620	685.556	16.74	0.9697	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			15.52620	4.456	16.74	0.0303	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2.82940	6.318	19.55	0.0366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,023.52940	825.218	19.55	0.9634	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,480.78150	4,278.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08150	0.000	22.43	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			0.51500	1.482	23.29	0.0086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,521.21500	1,320.382	23.29	0.9914	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			485.73890	675.808	16.69	0.9681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			16.43890	4.708	16.69	0.0319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1.76540	3.943	20.67	0.0230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,172.46540	972.843	20.67	0.9770	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,921.04060	3,718.900	23.35	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.34060	0.000	23.35	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			2.33450	5.213	20.00	0.0303	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,083.03450	884.113	20.00	0.9697	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,190.87270	3,988.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.17270	0.000	22.43	0.0000	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,800.87480	1,599.413	24.38	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.17480	0.513	24.38	0.0031	3,899.56	7,600	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			6.62660	16.170	18.08	0.0875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			777.32660	585.070	18.08	0.9125	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			2.40970	5.380	19.93	0.0313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,073.10970	874.280	19.93	0.9687	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,570.71140	2,368.933	27.37	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.01140	0.033	27.37	0.0002	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			616.36120	813.260	17.40	0.9846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			7.06120	2.160	17.40	0.0154	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,060.76870	2,858.902	27.26	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.06870	0.002	27.26	0.0000	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,490.71490	2,288.944	27.06	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.01490	0.043	27.06	0.0003	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.01350	0.039	27.18	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,520.71350	2,318.939	27.18	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			449.85760	636.957	16.48	0.9610	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			20.55760	5.857	16.48	0.0390	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,270.73150	2,068.993	26.20	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.03150	0.093	26.20	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			8.01510	2.417	17.30	0.0171	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			597.31510	793.517	17.30	0.9829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			22.84510	55.405	17.01	0.2476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			493.54510	324.305	17.01	0.7524	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,529.30470	1,731.100	18.51	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00470	0.000	18.51	0.0000	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			14.65660	4.218	16.79	0.0288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			503.95660	695.318	16.79	0.9712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,820.70000	7,618.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	22.43	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			632.58650	449.374	17.54	0.8489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			11.88650	30.474	17.54	0.1511	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			831.32360	1,031.712	18.52	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			2.02360	0.612	18.52	0.0046	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			587.83280	783.657	17.25	0.9820	0.00	0	500

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\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			8.53280	2.557	17.25	0.0180	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.11020	0.013	19.22	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02190	0.000	22.43	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,970.72190	4,768.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02130	0.000	22.43	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,980.72130	4,778.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02250	0.000	22.43	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,960.72250	4,758.900	22.43	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			42.60530	96.308	16.48	0.3799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			363.30530	215.208	16.48	0.6201	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,650.96340	3,448.900	24.57	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.26340	0.000	24.57	0.0000	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			52.00260	114.474	16.30	0.4311	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			322.70260	183.374	16.30	0.5689	2,787,281.76	15,200	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,380.72160	2,178.963	26.63	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.02160	0.063	26.63	0.0004	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			4.07470	9.101	18.73	0.0521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			914.77470	718.001	18.73	0.9479	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,410.71950	2,208.957	26.75	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.01950	0.057	26.75	0.0004	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			285.25490	451.664	16.37	0.8863	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			55.95490	20.564	16.37	0.1137	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,729.30020	1,931.100	17.94	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.00020	0.000	17.94	0.0000	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			3.33320	7.444	19.18	0.0429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			974.03320	776.344	19.18	0.9571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			732.86910	932.191	18.01	0.9919	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			3.56910	1.091	18.01	0.0081	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			60.78110	130.858	16.16	0.4739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			291.48110	159.758	16.16	0.5261	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,229.48840	1,431.125	19.36	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.18840	0.025	19.36	0.0002	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			130.00360	252.610	16.23	0.6966	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			150.70360	71.510	16.23	0.3034	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,770.72660	2,568.917	28.15	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.02660	0.017	28.15	0.0001	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,980.78920	1,779.163	25.08	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.08920	0.263	25.08	0.0016	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			14.81930	37.359	17.37	0.1793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			585.51930	406.259	17.37	0.8207	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,279.41020	1,481.113	19.22	0.9999	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			960.25090	1,161.387	19.18	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.95090	0.287	19.18	0.0022	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			980.14520	1,181.355	19.28	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.84520	0.255	19.28	0.0020	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			7.52480	2.285	17.35	0.0162	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	12.13	Call			606.82480	803.385	17.35	0.9838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,129.64580	1,331.182	19.65	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.34580	0.082	19.65	0.0007	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.03450	0.003	18.94	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,379.33450	1,581.103	18.94	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			674.28350	872.637	17.70	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			4.98350	1.537	17.70	0.0112	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			44.35390	15.366	16.40	0.0892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			323.65390	496.466	16.40	0.9108	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.62880	0.190	19.54	0.0015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,029.92880	1,231.290	19.54	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			11.58190	3.380	16.99	0.0234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			540.88190	734.480	16.99	0.9766	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			69.76970	27.124	16.34	0.1426	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			249.06970	408.224	16.34	0.8574	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			930.43370	1,131.442	19.03	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			1.13370	0.342	19.03	0.0027	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			0.00000	165.917	16.15	0.5507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			0.00000	124.817	16.15	0.4493	12,481.72	100	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			0.00000	288.350	16.26	0.7431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			0.00000	57.250	16.26	0.2569	572,500.00	10,000	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			13.82910	3.991	16.84	0.0273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			513.12910	705.091	16.84	0.9727	0.00	0	3,000
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			48.12110	16.450	15.67	0.0914	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			340.82110	510.850	15.67	0.9086	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			131.27040	63.929	14.66	0.2313	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			258.97040	393.629	14.66	0.7687	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			367.68120	527.689	14.09	0.8759	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			69.98120	27.989	14.09	0.1241	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			103.05340	46.599	14.43	0.1833	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			300.75340	446.299	14.43	0.8167	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			254.59620	149.132	15.43	0.4118	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			152.29620	248.832	15.43	0.5882	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			353.62970	510.877	14.16	0.8650	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			75.92970	31.177	14.16	0.1350	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			374.82870	536.189	14.06	0.8811	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			67.12870	26.489	14.06	0.1189	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			92.24850	40.294	14.33	0.1643	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			319.94850	469.994	14.33	0.8357	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			106.82610	48.847	14.46	0.1899	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			294.52610	438.547	14.46	0.8101	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,352.51390	3,150.529	28.22	0.9991	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.21390	0.229	28.22	0.0009	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,872.58370	2,670.729	25.98	0.9982	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.28370	0.429	25.98	0.0018	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			550.66770	738.580	14.24	0.9532	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	29/06/2018	Foreign Exchange Option	12.22	Put		22.96770	8.880	14.24	0.0468	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		1,063.11720	873.950	18.78	0.9125	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		10.81720	23.650	18.78	0.0875	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		958.67760	1,158.468	17.07	0.9827	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		5.97760	3.668	17.07	0.0173	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call		345.16020	497.264	14.21	0.8363	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put		92.46020	42.464	14.21	0.1637	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,235.87110	1,041.842	18.62	0.9380	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		8.57110	16.642	18.62	0.0620	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		453.98200	311.712	16.11	0.6100	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		86.68200	146.512	16.11	0.3900	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put		133.27480	68.846	14.56	0.2305	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call		287.67480	425.346	14.56	0.7695	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put		143.37130	77.104	14.63	0.2433	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call		291.07130	426.904	14.63	0.7567	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		874.91500	699.253	17.88	0.8236	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		34.31500	60.753	17.88	0.1764	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		707.64930	902.141	15.18	0.9542	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		18.24930	10.641	15.18	0.0458	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		995.74630	813.556	18.22	0.8634	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		25.14630	45.056	18.22	0.1366	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,062.06880	885.104	17.95	0.8307	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		44.76880	70.304	17.95	0.1693	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		2,932.53950	2,730.427	21.41	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		1.83950	2.327	21.41	0.0073	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		14.76180	25.466	19.28	0.0664	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,675.46180	1,483.566	19.28	0.9336	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,152.46640	2,950.289	22.61	0.9934	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		1.76640	2.189	22.61	0.0066	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,426.18610	1,239.075	18.79	0.8987	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		25.48610	40.975	18.79	0.1013	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,520.82260	1,332.763	19.06	0.9101	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		21.82260	36.363	19.06	0.0899	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		41.63260	24.044	14.37	0.0759	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		775.93260	961.044	14.37	0.9241	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,521.23930	3,319.067	23.74	0.9927	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		2.23930	2.767	23.74	0.0073	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,021.53150	2,819.561	21.30	0.9907	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		2.53150	3.261	21.30	0.0093	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,063.17320	891.132	17.60	0.8006	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		64.17320	94.832	17.60	0.1994	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put		228.87970	152.966	14.69	0.3090	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call		373.17970	500.066	14.69	0.6910	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		70.80470	101.886	17.61	0.2012	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,118.20470	946.386	17.61	0.7988	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,370.18960	3,168.344	22.38	0.9902	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	07/08/2018	Foreign Exchange Option	16.18	Call			2.78960	3.844	22.38	0.0098	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			108.82510	66.301	14.09	0.1630	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			601.42510	761.801	14.09	0.8370	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,824.06270	1,633.458	18.95	0.9165	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			26.56270	39.058	18.95	0.0835	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,721.04560	3,520.003	21.49	0.9877	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.14560	5.603	21.49	0.0123	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,204.87530	3,005.569	20.98	0.9767	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			6.97530	11.169	20.98	0.0233	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,070.86100	909.673	17.07	0.7363	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			122.96100	165.273	17.07	0.2637	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	133.606	14.13	0.2414	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	724.206	14.13	0.7586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,269.61920	3,072.033	20.53	0.9699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			9.51920	15.933	20.53	0.0301	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			420.39940	531.805	14.78	0.6064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			390.49940	297.905	14.78	0.3936	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,889.24410	2,091.560	16.05	0.9816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			9.34410	7.660	16.05	0.0184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			374.35040	476.090	14.98	0.5635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			454.45040	352.190	14.98	0.4365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,297.53880	2,106.631	19.43	0.9146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			37.43880	50.531	19.43	0.0854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			603.34740	742.842	14.17	0.7412	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			223.44740	158.942	14.17	0.2588	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			540.24680	670.923	14.36	0.6999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			270.34680	197.023	14.36	0.3001	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,102.65430	2,906.181	20.48	0.9631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.55430	20.081	20.48	0.0369	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,171.31150	2,974.363	20.50	0.9660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.21150	18.263	20.50	0.0340	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			518.59260	646.041	14.43	0.6845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			288.69260	212.140	14.43	0.3155	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			951.37940	801.999	16.51	0.6706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			181.27940	235.899	16.51	0.3294	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			166.56610	217.489	16.70	0.3078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,016.66610	863.589	16.70	0.6922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,142.19240	3,940.710	20.82	0.9902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.09240	4.609	20.82	0.0098	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			246.08790	316.916	15.83	0.4177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			726.18790	593.016	15.83	0.5823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,210.60390	3,013.394	20.51	0.9677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.50390	17.294	20.51	0.0323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,169.76880	1,359.830	13.55	0.9379	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			39.86880	25.930	13.55	0.0621	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			276.28610	354.347	15.57	0.4554	0.00	0	1,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			646.38610	520.447	15.57	0.5446	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,417.51450	3,219.059	20.58	0.9750	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			7.41450	12.959	20.58	0.0250	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,082.65170	1,266.669	13.43	0.9237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			52.75170	32.769	13.43	0.0763	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			957.51470	1,134.048	13.59	0.8924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			77.61470	50.148	13.59	0.1076	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			682.22710	552.933	15.69	0.5620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			262.12710	336.833	15.69	0.4380	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,305.13820	1,504.130	14.05	0.9513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			25.23820	20.230	14.05	0.0487	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			731.48800	888.376	13.92	0.8097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			151.58800	104.476	13.92	0.1903	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,401.20770	1,601.066	14.38	0.9586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			21.30770	17.166	14.38	0.0414	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			347.79170	261.574	14.64	0.3623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			457.69170	575.474	14.64	0.6377	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			832.52210	690.920	16.16	0.6270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			212.42210	274.820	16.16	0.3730	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,214.30850	1,407.765	13.72	0.9427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			34.40850	23.865	13.72	0.0573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			136.30170	93.363	13.86	0.1748	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			766.20170	927.263	13.86	0.8252	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,040.16110	1,221.842	13.49	0.9140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			60.26110	37.942	13.49	0.0860	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,420.50370	1,620.514	14.45	0.9600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			20.60370	16.613	14.45	0.0400	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			502.79880	627.826	14.48	0.6729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			302.89880	223.926	14.48	0.3271	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			611.30420	488.826	15.46	0.5268	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			291.20420	372.726	15.46	0.4732	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			363.50150	274.884	14.69	0.3740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			443.40150	558.784	14.69	0.6260	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			479.17920	373.147	15.05	0.4520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			359.07920	457.047	15.05	0.5480	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			407.07710	516.118	14.84	0.5946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			407.17710	312.218	14.84	0.4054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			615.38170	756.466	14.13	0.7486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			215.48170	152.566	14.13	0.2514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,709.90140	4,913.901	19.95	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00140	0.001	19.95	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			556.93840	690.030	14.31	0.7113	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			257.03840	186.130	14.31	0.2887	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			678.16250	828.037	14.00	0.7835	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			178.26250	124.137	14.00	0.2165	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			49.60260	66.889	18.97	0.1101	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,039.70260	1,852.989	18.97	0.8899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			50.66100	68.307	18.93	0.1122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,020.76100	1,834.407	18.93	0.8878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			665.25910	813.326	14.02	0.7767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			185.35910	129.425	14.02	0.2233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			50.12820	67.594	18.95	0.1111	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,030.22820	1,843.694	18.95	0.8889	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,905.92150	3,705.835	20.19	0.9845	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.72150	7.835	20.19	0.0155	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,362.24010	3,165.530	20.23	0.9683	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			10.04010	17.530	20.23	0.0317	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,078.83170	925.814	16.80	0.6944	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			176.63170	227.814	16.80	0.3056	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			359.77580	275.660	14.64	0.3569	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			504.07580	624.260	14.64	0.6431	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,673.99840	1,505.018	17.97	0.7934	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			125.69840	161.618	17.97	0.2066	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,192.11840	2,010.516	18.79	0.8617	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			80.31840	103.716	18.79	0.1383	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,086.65350	3,886.962	21.60	0.9654	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			18.15350	23.462	21.60	0.0346	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,546.73690	3,348.591	20.84	0.9493	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			28.23690	35.091	20.84	0.0507	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,087.79220	942.935	16.59	0.6564	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			239.29220	299.435	16.59	0.3436	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			415.21100	329.936	14.74	0.3694	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			558.31100	678.036	14.74	0.6306	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,875.60310	3,675.912	21.35	0.9565	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			25.20310	30.612	21.35	0.0435	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			94.34740	67.406	13.61	0.1155	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,153.94740	1,332.106	13.61	0.8845	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			236.35630	294.941	16.66	0.3348	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,136.75630	990.241	16.66	0.6652	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,999.91800	1,825.527	18.36	0.8240	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			112.51800	143.427	18.36	0.1760	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			63.96440	52.401	14.04	0.0885	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,371.46440	1,565.301	14.04	0.9115	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,163.61850	2,365.983	15.42	0.9753	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			16.11850	13.083	15.42	0.0247	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			670.52050	559.028	15.41	0.4905	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			428.02050	521.928	15.41	0.5095	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,335.07460	4,138.400	21.89	0.9558	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			25.37460	34.400	21.89	0.0442	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,741.08150	3,544.288	21.11	0.9368	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			41.38150	50.288	21.11	0.0632	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,095.10470	956.410	16.43	0.6287	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			295.40470	362.410	16.43	0.3713	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			983.64450	853.875	16.11	0.5860	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			351.84450	427.975	16.11	0.4140	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,754.19560	2,568.709	19.28	0.8789	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			82.39560	102.809	19.28	0.1211	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			592.72960	707.581	14.94	0.5966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			529.82960	438.581	14.94	0.4034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,001.11010	2,810.808	19.65	0.8941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			74.01010	89.808	19.65	0.1059	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			304.18630	241.686	14.27	0.2736	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,186.08500	2,012.460	18.46	0.8204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			128.07620	160.333	18.47	0.1785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,195.17620	2,021.333	18.47	0.8215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			129.90080	162.595	18.44	0.1807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,177.00080	2,003.595	18.44	0.8193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			89.39000	73.364	13.94	0.1095	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			876.59560	754.345	15.85	0.5478	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			399.49560	483.345	15.85	0.4522	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			754.05650	887.978	14.41	0.6906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			361.15650	288.978	14.41	0.3094	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			128.98500	161.460	18.46	0.1796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			279.50980	340.568	16.73	0.3413	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			706.60040	597.365	15.41	0.4835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			479.50040	576.365	15.41	0.5165	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,113.62220	1,941.787	18.35	0.8114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			136.52220	170.787	18.35	0.1886	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,362.29000	1,552.364	13.94	0.8905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			256.52090	203.186	14.16	0.2418	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,216.58390	1,073.567	16.64	0.6487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			289.48390	352.567	16.64	0.3513	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,098.94720	962.448	16.38	0.6174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			321.84720	391.448	16.38	0.3826	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,256.60980	1,111.568	16.73	0.6587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			575.41290	688.015	15.01	0.5853	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			674.44080	568.269	15.33	0.4701	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			497.34080	597.269	15.33	0.5299	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,014.79440	1,845.574	18.20	0.7982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			147.69440	184.574	18.20	0.2018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			899.42090	1,052.186	14.16	0.7582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			827.08630	970.686	14.27	0.7264	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,456.77400	1,650.786	14.04	0.9056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			73.87400	61.786	14.04	0.0944	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,251.44490	4,057.174	21.90	0.9448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			34.34490	46.174	21.90	0.0552	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			552.51290	459.015	15.01	0.4147	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,562.51970	4,367.164	21.83	0.9489	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	31/12/2018	Foreign Exchange Option	17.58	Call			32.41970	43.964	21.83	0.0511	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,935.72090	3,738.954	21.25	0.9262	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			55.62090	65.754	21.25	0.0738	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,102.06310	967.602	16.27	0.6051	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			351.96310	424.402	16.27	0.3949	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			507.71440	420.948	14.78	0.3813	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			660.81440	781.049	14.78	0.6187	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			552.09900	463.724	14.83	0.3872	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			699.59900	819.624	14.83	0.6128	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			468.08110	388.401	14.59	0.3462	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			777.18110	905.901	14.59	0.6538	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,180.55510	2,014.379	18.14	0.7746	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			200.35510	243.178	18.14	0.2254	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			503.41520	423.119	14.63	0.3510	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			817.01520	946.419	14.63	0.6490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			428.27920	503.721	16.45	0.3963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,306.17920	1,171.021	16.45	0.6037	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,515.78840	1,697.750	13.64	0.8658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			143.68840	115.050	13.64	0.1342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,320.54750	1,492.808	13.86	0.8193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			208.44750	170.108	13.86	0.1807	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			877.12500	767.325	15.54	0.4873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			599.22500	700.025	15.54	0.5127	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,762.04250	1,951.529	13.38	0.9104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			89.94250	68.829	13.38	0.0896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,851.50100	3,060.948	13.72	0.9861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.40100	8.248	13.72	0.0139	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,563.56120	1,747.106	13.59	0.8755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			131.46120	104.406	13.59	0.1245	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,647.99370	1,499.122	17.13	0.6721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			340.09370	401.822	17.13	0.3279	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			889.33200	1,023.047	14.49	0.6688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			477.23200	400.347	14.49	0.3312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			213.04380	255.973	18.25	0.2227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,370.94380	2,203.273	18.25	0.7773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			215.32680	258.705	18.23	0.2247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,353.22680	2,186.005	18.23	0.7753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,256.30570	2,091.644	18.10	0.7636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			228.40570	274.344	18.10	0.2364	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			214.18180	257.335	18.24	0.2237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,362.08180	2,194.635	18.24	0.7763	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			259.15110	214.012	14.00	0.2112	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,235.45110	1,401.412	14.00	0.7888	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			638.15670	548.038	14.93	0.3946	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			783.85670	905.138	14.93	0.6054	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			578.59050	495.719	14.70	0.3595	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			898.49050	1,028.419	14.70	0.6405	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			861.66670	987.834	14.82	0.6233	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			621.76670	535.134	14.82	0.3767	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			916.78150	808.682	15.54	0.4782	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			666.68150	771.382	15.54	0.5218	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			712.29150	620.439	15.00	0.3983	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			861.19150	983.639	15.00	0.6017	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			269.13480	226.144	13.98	0.2012	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,422.73480	1,594.244	13.98	0.7988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,723.00730	1,578.410	17.00	0.6375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			453.60730	523.910	17.00	0.3625	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			713.09750	622.088	15.00	0.3929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			893.69750	1,017.588	15.00	0.6071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,634.37780	2,846.545	11.50	0.9814	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,565.13220	1,426.517	16.72	0.6097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			500.20090	577.112	16.69	0.3932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,549.60090	1,411.612	16.69	0.6068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			13.77780	11.045	11.50	0.0186	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,351.80600	1,518.843	14.15	0.7727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			321.20600	273.343	14.15	0.2273	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			497.96050	574.558	16.70	0.3917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,557.36050	1,419.058	16.70	0.6083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			495.73220	572.017	16.72	0.3903	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			756.18120	664.424	15.13	0.4011	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			901.88120	1,024.424	15.13	0.5989	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			801.42530	710.044	15.27	0.4039	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			942.92530	1,064.744	15.27	0.5961	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			844.90340	754.044	15.39	0.4060	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			983.70340	1,104.944	15.39	0.5940	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			0.00000	1,063.399	15.64	0.5700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			0.00000	852.299	15.64	0.4300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			0.00000	1,059.245	15.65	0.5684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			0.00000	858.145	15.65	0.4316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			0.00000	1,067.570	15.62	0.5717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			0.00000	846.470	15.62	0.4283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			0.00000	2,931.208	11.50	0.9718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			0.00000	20.108	11.50	0.0282	40,216.80	2,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			0.00000	1,559.815	14.56	0.7331	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			0.00000	398.715	14.56	0.2669	398,714.90	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			0.00000	2,635.187	18.51	0.7298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			0.00000	426.287	18.51	0.2702	852,573.20	2,000	1,000
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			882.16720	791.304	15.49	0.4066	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,025.26720	1,145.504	15.49	0.5934	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			928.84720	838.166	15.60	0.4104	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,054.84720	1,174.166	15.60	0.5896	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			969.66170	880.152	15.70	0.4117	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	02/12/2019	Foreign Exchange Option	13.44	Call			1,092.86170	1,212.352	15.70	0.5883	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			497.39760	558.776	18.35	0.3123	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,717.89760	2,570.676	18.35	0.6877	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,547.47950	6,362.781	21.23	0.9016	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			126.97950	150.881	21.23	0.0984	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			495.84850	557.033	18.36	0.3115	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,726.34850	2,578.933	18.36	0.6885	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			494.30580	555.303	18.37	0.3106	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,734.80580	2,587.203	18.37	0.6894	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			1,009.45840	920.700	15.78	0.4130	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,128.45840	1,247.600	15.78	0.5870	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			1,047.67860	959.516	15.85	0.4145	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,159.57860	1,278.316	15.85	0.5855	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			1,085.15530	997.917	15.91	0.4154	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,192.85530	1,311.417	15.91	0.5846	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			1,122.69680	1,036.295	15.97	0.4163	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,226.19680	1,344.495	15.97	0.5837	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			1,158.36000	1,072.440	16.02	0.4177	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,251.76000	1,369.640	16.02	0.5823	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			1,195.40960	1,110.514	16.07	0.4178	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,289.00960	1,406.714	16.07	0.5822	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			863.94800	948.264	17.48	0.4258	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,193.04800	2,076.764	17.48	0.5742	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			868.70360	953.444	17.46	0.4277	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,177.80360	2,061.944	17.46	0.5723	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			866.32150	950.850	17.47	0.4267	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,185.42150	2,069.350	17.47	0.5733	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,322.68760	2,203.495	17.69	0.5748	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			900.18760	988.795	17.69	0.4252	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			991.56320	1,089.118	17.68	0.4445	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,283.36320	2,165.418	17.68	0.5555	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			989.09150	1,086.430	17.69	0.4436	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,290.89150	2,172.730	17.69	0.5564	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			986.63620	1,083.742	17.70	0.4427	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,298.43620	2,180.042	17.70	0.5573	0.00	0	0
Total \$ / R Option												4,667,667.94	37,900	3,354,038
Total \$ / R												4,334,315,051.64	368,777	4,655,447
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.93110		12.72930			0.0000	193,966.50	15	412
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.08390		12.87990			0.0000	0.00	0	47
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		13.22900		13.02290			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.52550		13.31060			0.0000	0.00	0	0
Total \$ / R MAXI Future												193,966.50	15	469
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call		161.23380	360.138	20.90	0.0210	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	18/06/2018	Foreign Exchange Option	13.93	Put		120,231.23380	100,250.138	20.90	0.9790	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		156.47150	349.530	20.97	0.0204	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		121,226.47150	101,239.530	20.97	0.9796	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		166.15700	371.120	20.82	0.0217	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		119,236.15700	99,261.120	20.82	0.9783	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		12,421.57930	16,316.656	17.31	0.2415	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		125,431.57930	108,926.656	17.31	0.7585	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		12,293.30260	16,150.711	17.33	0.2394	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		126,303.30260	109,760.711	17.33	0.7606	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		12,551.10760	16,484.175	17.29	0.2436	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		124,561.10760	108,094.175	17.29	0.7564	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		11,936.48100	14,952.451	18.60	0.1679	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		228,646.48100	211,052.451	18.60	0.8321	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		11,852.92180	14,848.844	18.62	0.1668	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		229,562.92180	211,948.844	18.62	0.8332	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		11,770.22480	14,746.024	18.63	0.1658	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		230,480.22480	212,846.024	18.63	0.8342	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		49,799.06240	57,455.781	16.70	0.3917	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		155,739.06240	141,905.781	16.70	0.6083	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		49,576.23060	57,201.706	16.72	0.3903	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		156,516.23060	142,651.706	16.72	0.6097	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		50,023.10730	57,711.188	16.69	0.3932	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		154,963.10730	141,161.188	16.69	0.6068	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												193,966.50	15	469
£ / R	On	18/06/2018	Foreign Exchange Future			17.34950	17.10100		0.0000	454,921,239.50	26,221	216,406		
£ / R	On	17/09/2018	Foreign Exchange Future			17.63060	17.37770		0.0000	427,118,915.60	24,226	42,820		
£ / R	On	14/12/2018	Foreign Exchange Future			17.90040	17.64420		0.0000	0.00	0	7,631		
£ / R	On	18/03/2019	Foreign Exchange Future			18.19840	17.93460		0.0000	0.00	0	4,932		
£ / R	On	14/06/2019	Foreign Exchange Future			18.47530	18.20550		0.0000	0.00	0	5,465		
Total £ / R Future												882,040,155.10	50,447	277,254
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,901.00000	17,149.500	52.43	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	52.43	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		17.76300	44.768	17.64	0.1619	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		806.76300	585.268	17.64	0.8381	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		62.03580	134.250	16.62	0.3879	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		461.03580	284.750	16.62	0.6121	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,299.04630	3,050.611	28.15	0.9995	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		0.04630	0.111	28.15	0.0005	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		17.17460	43.434	17.66	0.1578	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		816.17460	593.934	17.66	0.8422	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		16.60510	42.135	17.69	0.1538	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		825.60510	602.635	17.69	0.8462	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	18.25	Call			266.58750	343.859	15.96	0.3568	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,138.88750	963.259	15.96	0.6432	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			264.32710	341.070	15.98	0.3545	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,146.62710	970.470	15.98	0.6455	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			268.86330	346.669	15.95	0.3591	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,131.16330	956.069	15.95	0.6409	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			587.67550	702.509	15.59	0.4792	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,063.47550	922.109	15.59	0.5208	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			584.31100	698.666	15.60	0.4773	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,070.11100	928.266	15.60	0.5227	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			591.05290	706.376	15.58	0.4811	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,056.85290	915.976	15.58	0.5189	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			838.36930	970.073	15.83	0.5135	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,193.76930	1,061.673	15.83	0.4865	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			834.70220	965.994	15.83	0.5120	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,200.10220	1,067.594	15.83	0.4880	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			831.05640	961.932	15.84	0.5104	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,206.45640	1,073.532	15.84	0.4896	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			987.85350	1,124.489	16.08	0.5119	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,412.35350	1,279.189	16.08	0.4881	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			984.23440	1,120.521	16.09	0.5106	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,418.73440	1,285.221	16.09	0.4894	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			991.48530	1,128.471	16.07	0.5132	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,405.98530	1,273.171	16.07	0.4868	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												882,040,155.10	50,447	278,254
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11762		0.11576			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11979		0.11789			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12193		0.12000			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12664		0.12460			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			1.12830	1.972	25.06	0.0114	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,424.62830	1,239.472	25.06	0.9886	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.13430	3.128	42.91	0.0107	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,425.63430	2,240.628	42.91	0.9893	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			24.62030	51.981	16.99	0.2537	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			448.12030	289.481	16.99	0.7463	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			98.49100	127.192	17.95	0.2075	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,309.79100	1,148.692	17.95	0.7925	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			30.20610	48.306	20.62	0.0844	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,241.50610	2,069.806	20.62	0.9156	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			302.55460	379.757	15.45	0.5075	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			513.85460	401.257	15.45	0.4925	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			259.02210	307.004	17.40	0.3271	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,258.72210	1,114.204	17.40	0.6729	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,103.99470	1,257.093	12.41	0.8840	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			103.69470	64.293	12.41	0.1160	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			544.72710	635.351	15.33	0.5790	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			544.42710	442.551	15.33	0.4210	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			615.91580	706.347	16.74	0.4719	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,155.71580	1,042.047	16.74	0.5281	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			436.51040	440.149	18.00	0.3224	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,976.31040	1,775.849	18.00	0.6776	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			995.67750	1,120.164	14.94	0.6674	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			535.47750	455.863	14.94	0.3326	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			15.29980		15.00130			0.0000	652,857,765.80	42,671	99,891
€ / R	On	16/07/2018	Foreign Exchange Future			15.39130		15.09080			0.0000	0.00	0	34
€ / R	On	31/07/2018	Foreign Exchange Future			15.43850		15.21010			0.0000	509,470.50	33	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.59050		15.28640			0.0000	673,696,686.00	43,212	98,567
€ / R	On	14/12/2018	Foreign Exchange Future			15.87740		15.56840			0.0000	3,969,350.00	250	8,875
€ / R	On	18/03/2019	Foreign Exchange Future			16.19940		15.88150			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.49920		16.17160			0.0000	53,193,420.80	3,224	5,256
Total € / R Future												1,384,226,693.10	89,390	217,464
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			644.40340	383.435	15.84	0.7772	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			15.70340	53.235	15.84	0.2228	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			8.49320	2.075	17.53	0.0127	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			709.79320	1,001.875	17.53	0.9873	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			993.32800	1,290.306	18.79	0.9967	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			2.02800	0.506	18.79	0.0033	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,001.30030	2,299.800	17.68	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00030	0.000	17.68	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			154.66660	55.645	15.60	0.2284	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			155.96660	355.445	15.60	0.7716	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			757.84020	1,051.432	17.75	0.9899	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			6.54020	1.632	17.75	0.0101	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			4.51880	12.126	16.73	0.0635	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,003.21880	712.326	16.73	0.9365	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			14.03160	3.340	17.10	0.0199	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			615.33160	903.140	17.10	0.9801	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,032.95930	1,330.216	18.96	0.9973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			1.65930	0.416	18.96	0.0027	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.51050	3.496	19.70	0.0186	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,440.21050	1,143.696	19.70	0.9814	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,501.44440	1,799.810	19.17	0.9999	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	13.50	Put			0.14440	0.010	19.17	0.0001	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,251.83820	1,549.939	19.92	0.9991	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.53820	0.139	19.92	0.0009	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			68.67380	186.219	15.13	0.5546	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			317.37380	136.419	15.13	0.4454	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,628.70390	6,330.214	50.42	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00390	0.014	50.42	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			27.77950	87.258	15.50	0.3279	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			516.47950	277.458	15.50	0.6721	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,548.75060	5,250.351	50.42	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.05060	0.151	50.42	0.0004	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,608.79980	3,310.244	31.75	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.09980	0.044	31.75	0.0002	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			26.69540	84.347	15.52	0.3195	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			525.39540	284.547	15.52	0.6805	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			25.64910	81.516	15.55	0.3113	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			534.34910	291.716	15.55	0.6887	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			113.82840	49.547	13.37	0.1415	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			504.62840	740.847	13.37	0.8585	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			0.00000	233.282	14.26	0.3823	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			0.00000	461.782	14.26	0.6177	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			77.49660	120.328	17.23	0.1662	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			76.65230	119.234	17.24	0.1648	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			9.71720	13.818	20.82	0.0224	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,799.48160	2,103.390	14.48	0.9725	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			13.08160	12.890	14.48	0.0275	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,110.99530	1,383.213	12.76	0.9140	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			74.59530	42.713	12.76	0.0860	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,909.41700	1,647.652	17.26	0.8365	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,891.09660	1,629.828	17.23	0.8338	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,584.48190	1,334.014	16.65	0.7816	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			110.88190	164.514	16.65	0.2184	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			266.98450	378.568	15.01	0.4332	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			830.58450	638.068	15.01	0.5668	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			944.96210	740.039	15.29	0.6104	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,344.47900	6,041.429	22.48	0.9965	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.87900	1.929	22.48	0.0035	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,283.31720	3,983.318	20.82	0.9776	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,900.25230	1,638.734	17.24	0.8352	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			75.81700	118.152	17.26	0.1635	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			231.36210	330.539	15.29	0.3896	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,473.70220	2,213.717	17.38	0.8142	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			143.92410	193.523	17.36	0.1879	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,455.52410	2,196.123	17.36	0.8121	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			143.01000	192.316	17.37	0.1868	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,464.61000	2,204.916	17.37	0.8132	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			142.10220	191.117	17.38	0.1858	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			697.78900	852.384	14.55	0.5350	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			966.28900	802.984	14.55	0.4650	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			704.88260	860.688	14.52	0.5389	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			953.38260	791.288	14.52	0.4611	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			701.32940	856.529	14.53	0.5370	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			959.82940	797.129	14.53	0.4630	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			701.99840	841.472	15.07	0.4737	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,390.39840	1,202.272	15.07	0.5263	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			699.07840	838.059	15.09	0.4722	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,397.47840	1,208.859	15.09	0.5278	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			696.16540	834.661	15.10	0.4707	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,404.56540	1,215.461	15.10	0.5293	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												1,384,226,693.10	89,390	824,694
AUS / R	On	18/06/2018	Foreign Exchange Future			9.88230		9.76060			0.0000	10,376,415.00	1,050	15,640
AUS / R	On	17/09/2018	Foreign Exchange Future			10.00540		9.88240			0.0000	0.00	0	800
AUS / R	On	14/12/2018	Foreign Exchange Future			10.12550		10.00120			0.0000	0.00	0	11,412
AUS / R	On	14/06/2019	Foreign Exchange Future			10.37960		10.24970			0.0000	0.00	0	0
Total AUS / R Future												10,376,415.00	1,050	27,852
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.53380	3.553	18.35	0.0295	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			740.93380	621.253	18.35	0.9705	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.47070	3.400	18.45	0.0283	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			750.87070	631.100	18.45	0.9717	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.60010	3.715	18.25	0.0309	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			731.00010	611.415	18.25	0.9691	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,272.48110	1,159.816	15.06	0.9029	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			25.94540	36.674	15.03	0.1006	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,253.54540	1,141.274	15.03	0.8994	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			25.40780	35.938	15.04	0.0988	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,263.00780	1,150.538	15.04	0.9012	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			24.88110	35.216	15.06	0.0971	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			56.00960	70.982	15.07	0.1339	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,544.80960	1,435.482	15.07	0.8661	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			57.38190	72.714	15.04	0.1368	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,526.18190	1,417.214	15.04	0.8632	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			56.69050	71.843	15.06	0.1354	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,535.49050	1,426.343	15.06	0.8646	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			297.37350	343.396	14.03	0.3673	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,047.67350	963.796	14.03	0.6327	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			295.16480	340.899	14.05	0.3651	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,055.46480	971.299	14.05	0.6349	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			292.97450	338.422	14.07	0.3630	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
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,063.27450	978.822	14.07	0.6370	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,376,415.00	1,050	27,852
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.97030		9.86560			0.0000	0.00	0	2,180
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.23950		10.13160			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,180
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.00320	0.029	14.16	0.0005	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			954.40320	849.729	14.16	0.9995	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.00270	0.025	14.16	0.0004	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			964.40270	859.725	14.16	0.9996	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.00380	0.034	14.16	0.0005	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			944.40380	839.734	14.16	0.9995	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			770.70600	860.319	12.70	0.8124	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			119.10600	100.819	12.70	0.1876	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			763.20100	852.499	12.70	0.8093	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			121.60100	102.999	12.70	0.1907	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			778.25030	868.174	12.70	0.8155	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			116.65030	98.674	12.70	0.1845	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,180
CHF / R	On	18/06/2018	Foreign Exchange Future			13.17260		12.92910			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.43620		13.18800			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.69720		13.44470			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.26190		13.99380			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			0.93590	1.387	23.39	0.0079	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,611.83590	1,368.787	23.39	0.9921	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			0.91830	1.355	23.47	0.0077	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,621.81830	1,378.755	23.47	0.9923	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.95410	1.419	23.31	0.0081	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,601.85410	1,358.819	23.31	0.9919	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			48.57930	67.372	17.18	0.1172	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,890.57930	1,661.172	17.18	0.8828	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			48.08100	66.679	17.20	0.1161	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,900.08100	1,670.479	17.20	0.8839	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			47.58970	65.994	17.22	0.1150	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,909.58970	1,679.794	17.22	0.8850	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			643.66520	793.475	13.27	0.6650	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			408.96520	306.275	13.27	0.3350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			638.44690	787.495	13.28	0.6621	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			413.74690	310.295	13.28	0.3379	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			648.91520	799.487	13.26	0.6680	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			404.21520	302.287	13.26	0.3320	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			557.79950	652.229	14.78	0.4454	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,283.99950	1,110.329	14.78	0.5546	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			555.19810	649.127	14.80	0.4437	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,291.39810	1,117.227	14.80	0.5563	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			552.60570	646.047	14.81	0.4421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,298.80570	1,124.147	14.81	0.5579	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			2.02460		1.99490			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.04050		2.01080			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.05600		2.02640			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.08770		2.05740			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			283.60200	130.087	13.92	0.3777	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			102.78990	220.665	14.05	0.5420	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			353.78990	174.665	14.05	0.4580	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			79.05750	173.367	14.19	0.4618	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			430.05750	227.367	14.19	0.5382	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			132.60200	276.087	13.92	0.6223	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,411.37020	1,190.893	14.73	0.6959	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			202.02690	273.876	14.86	0.2854	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,494.02690	1,268.876	14.86	0.7146	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			186.04550	253.485	14.99	0.2675	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,578.04550	1,348.485	14.99	0.7325	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			219.37020	295.893	14.73	0.3041	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,532.75050	1,774.699	13.19	0.8096	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			268.75050	214.699	13.19	0.1904	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,459.32660	1,696.062	13.17	0.7947	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			295.32660	236.062	13.17	0.2053	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,387.74170	1,619.009	13.14	0.7792	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			323.74170	259.009	13.14	0.2208	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,542.87710	1,747.363	13.79	0.6737	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			768.87710	670.363	13.79	0.3263	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,489.85340	1,687.680	13.81	0.6604	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			815.85340	710.680	13.81	0.3396	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,597.44700	1,808.492	13.76	0.6869	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			723.44700	631.492	13.76	0.3131	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 Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.05790		2.01870			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09740		2.05760			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13720		2.09660			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28580		2.24460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			3.78610	9.145	23.99	0.0282	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,116.78610	1,730.145	23.99	0.9718	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			5.81770	12.362	22.92	0.0382	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,918.81770	1,533.362	22.92	0.9618	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			4.69160	10.606	23.45	0.0328	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,017.69160	1,631.606	23.45	0.9672	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			67.77650	89.947	16.63	0.1057	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,991.77650	2,615.947	16.63	0.8943	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			64.33680	84.665	16.80	0.0996	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,088.33680	2,710.665	16.80	0.9004	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			61.14070	79.771	16.98	0.0940	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,185.14070	2,805.771	16.98	0.9060	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			780.53250	600.758	13.40	0.3900	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			802.30470	1,020.932	13.48	0.5906	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			836.30470	648.932	13.48	0.4094	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			892.75620	1,126.642	13.33	0.6294	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			726.75620	554.642	13.33	0.3706	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			846.53250	1,072.758	13.40	0.6100	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,817.61440	2,094.045	14.62	0.6875	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			871.61440	736.045	14.62	0.3125	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,764.74430	2,035.182	14.66	0.6759	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			918.74430	777.182	14.66	0.3241	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,872.43620	2,154.215	14.57	0.6990	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			826.43620	696.215	14.57	0.3010	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			1.64820		1.62250			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.67000		1.64450			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.69090		1.66520			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78380		1.75810			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			3.29520	7.951	20.60	0.0346	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	18/06/2018	Foreign Exchange Option	1.76	Put			1,378.29520	1,125.951	20.60	0.9654	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			2.54050	6.238	21.16	0.0273	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,477.54050	1,224.238	21.16	0.9727	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			4.29770	10.208	20.04	0.0440	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,279.29770	1,028.208	20.04	0.9560	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,241.02290	2,014.150	18.32	0.8564	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			101.62330	134.359	18.02	0.1660	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,056.62330	1,834.359	18.02	0.8340	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			93.47510	123.817	18.17	0.1544	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,148.47510	1,923.817	18.17	0.8456	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			86.02290	114.150	18.32	0.1436	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,241.13310	1,438.813	14.23	0.7805	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			289.13310	229.813	14.23	0.2195	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,175.91790	1,366.124	14.26	0.7614	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			323.91790	257.124	14.26	0.2386	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,308.80680	1,513.592	14.20	0.7989	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			256.80680	204.592	14.20	0.2011	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,104.33340	1,244.138	15.73	0.5651	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,123.33340	1,006.138	15.73	0.4349	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,065.56290	1,201.364	15.82	0.5511	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,184.56290	1,063.364	15.82	0.4489	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,144.56080	1,288.419	15.63	0.5793	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,063.56080	950.419	15.63	0.4207	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			0.12810		0.12580			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12770		0.12520			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12680		0.12470			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12490		0.12350			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			1.61100		1.57580			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.63580		1.60020			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.66020		1.62410			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70980		1.67250			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			9.11050		8.95630			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.21950		9.06390			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.32670		9.16970			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
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.83450		9.67880			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			0.75400	1.940	20.69	0.0167	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			884.45400	731.440	20.69	0.9833	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			0.72890	1.866	20.80	0.0161	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			894.42890	741.366	20.80	0.9839	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			0.78020	2.018	20.57	0.0174	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			874.48020	721.518	20.57	0.9826	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			50.32140	72.722	15.11	0.1869	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			916.42140	783.222	15.11	0.8131	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			49.39830	71.419	15.14	0.1840	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			925.49830	791.919	15.14	0.8160	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			51.26350	74.050	15.09	0.1899	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			907.36350	774.550	15.09	0.8101	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			474.59600	578.813	12.85	0.7010	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			224.89600	172.113	12.85	0.2990	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			468.89230	572.469	12.86	0.6967	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			229.19230	175.769	12.86	0.3033	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			463.23990	566.170	12.87	0.6923	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			233.53990	179.470	12.87	0.3077	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			468.38030	542.433	14.70	0.5063	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			709.58030	627.933	14.70	0.4937	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			464.97440	538.603	14.71	0.5037	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			716.17440	634.103	14.71	0.4963	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			471.81570	546.290	14.68	0.5090	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			703.01570	621.790	14.68	0.4910	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			1.28680		1.26840			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29560		1.27660			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30230		1.28480			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35720		1.34000			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			516.00000	332.000		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			616.00000	432.000		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			416.00000	232.000		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			934.00000	744.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,034.00000	844.000		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			834.00000	644.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			248.00000	423.000		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			148.00000	323.000		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			348.00000	523.000		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			200.00000	372.000		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			100.00000	272.000		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			300.00000	472.000		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			1.34170		1.34340			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34750		1.34920			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			1.18320		1.17850			0.0000	23,664.00	20	260
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.19160		1.18680			0.0000	0.00	0	0
Total QUANTO € / \$ Future												23,664.00	20	260
Total QUANTO € / \$												23,664.00	20	260
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.50160	0.11747	8.63820			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.34830	0.11747	8.48270			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	0.11747	779.10840	338.477	16.03	0.2448	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11747	1,097.10840	2,022.477	16.03	0.7552	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11747	739.56590	318.043	16.08	0.2328	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11747	1,157.56590	2,102.043	16.08	0.7672	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11747	820.30300	360.038	15.97	0.2572	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11747	1,038.30300	1,944.038	15.97	0.7428	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11747	221.64120	78.166	17.27	0.0701	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11747	2,739.64120	3,962.166	17.27	0.9299	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Put	0.11747	1,920.98480	3,039.614	16.71	0.8720	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Call	0.11747	402.98480	155.614	16.71	0.1280	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11747	2,020.00310	1,410.738	14.21	0.3487	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11747	3,393.00310	4,127.738	14.21	0.6513	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11747	2,113.45170	1,487.782	14.28	0.3610	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11747	3,286.45170	4,004.782	14.28	0.6390	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11747	4,734.47150	3,766.329	15.99	0.6170	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11747	1,607.47150	1,983.329	15.99	0.3830	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11747	2,066.42420	1,448.947	14.24	0.3548	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11747	3,339.42420	4,065.947	14.24	0.6452	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			9.70670		9.55830			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.84060		9.68970			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.97170		9.81870			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.53990		10.38640			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			4.14400	11.391	16.76	0.0884	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			545.84400	404.691	16.76	0.9116	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			3.95220	10.776	16.83	0.0840	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			555.65220	414.076	16.83	0.9160	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			4.34660	12.040	16.68	0.0929	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			536.04660	395.341	16.68	0.9071	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			156.00900	209.667	13.49	0.4248	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			466.30900	369.067	13.49	0.5752	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			153.33970	206.256	13.52	0.4195	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			473.63970	375.656	13.52	0.5805	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			158.72030	213.129	13.47	0.4301	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			459.02030	362.529	13.47	0.5699	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			613.56360	729.352	12.55	0.7681	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			164.86360	127.652	12.55	0.2319	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			607.02790	722.013	12.55	0.7645	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			168.32790	130.313	12.55	0.2355	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			620.14530	736.730	12.55	0.7717	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			161.44530	125.030	12.55	0.2283	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			374.97400	322.899	13.24	0.3254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			762.01050	864.566	13.22	0.6802	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			365.61050	314.666	13.22	0.3198	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			756.67620	858.556	13.23	0.6774	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			370.27620	318.656	13.23	0.3226	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			751.37400	852.799	13.24	0.6746	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Future			2.88240		2.77800			0.0000	0.00	0	6,495
TRY / R	On	17/09/2018	Foreign Exchange Future			2.80890		2.71090			0.0000	21,684,708.00	7,720	10,220
TRY / R	On	14/12/2018	Foreign Exchange Future			2.73940		2.64560			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.68300		2.59040			0.0000	0.00	0	0
Total TRY / R Future												21,684,708.00	7,720	16,715
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.03070	0.073	44.68	0.0012	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			882.03070	777.673	44.68	0.9988	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.02710	0.076	45.30	0.0012	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			892.02710	787.676	45.30	0.9988	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.03470	0.070	44.06	0.0012	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			872.03470	767.669	44.06	0.9988	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.25920	6.802	20.49	0.0549	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			655.35920	557.902	20.49	0.9451	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.27180	6.759	20.73	0.0540	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			665.37180	567.859	20.73	0.9460	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.24850	6.848	20.25	0.0557	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			645.34850	547.948	20.25	0.9443	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			44.52300	65.439	18.77	0.2984	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			368.92300	296.040	18.77	0.7016	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			42.89760	63.171	18.81	0.2903	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			377.29760	303.771	18.81	0.7097	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			46.20590	67.781	18.74	0.3067	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			360.60590	288.381	18.74	0.6933	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			19.38490	26.948	20.42	0.1098	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			958.98490	873.948	20.42	0.8902	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			18.82600	26.200	20.42	0.1072	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			968.42600	883.200	20.42	0.8928	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			19.95930	27.716	20.42	0.1124	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			949.55930	864.716	20.42	0.8876	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												21,684,708.00	7,720	16,715
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.26800		1.24830			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23120		1.21250			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19490		1.17850			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.11310		1.09250			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									6 628 192 985.40	479,519	1,855,104
Total Options									4 667 667.94	37,900	4,063,468
Grand Total:									6,632,860,653.34	517,419	5,918,572