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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/04/2018 Foreign Exchange Future			12.27510		12.09610			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.27510		12.09620			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.27510		12.09760			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.28060		12.10360			0.0000	0.00	0	437
\$ / R On 02/05/2018 Foreign Exchange Future			12.28330		12.10660			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.28600		12.10990			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.29160		12.11510			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.29540		12.11860			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.29910		12.12210			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.30470		12.12740			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.30660		12.12910			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.31210		12.13440			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.31770		12.13960			0.0000	1,564,347,900.00	127,000	20,600
\$ / R On 22/05/2018 Foreign Exchange Future			12.31960		12.14140			0.0000	0.00	0	30,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.33480		12.15580			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.34770		12.16840			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.36380		12.18410			0.0000	828,275,689.60	66,992	1,193,255
\$ / R On 29/06/2018 Foreign Exchange Future			12.38120		12.20120			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.38580		12.20570			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.39200		12.21170			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.41360		12.23290			0.0000	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Future			12.41970		12.23890			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.42130		12.24040			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.42440		12.24350			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.43070		12.24950			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.44160		12.26010			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.45090		12.26910			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.47900		12.29630			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.50560		12.32190			0.0000	7,390,809.60	591	56,978
\$ / R	On	28/09/2018	Foreign Exchange Future			12.52280		12.33850			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.56490		12.37920			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.57090		12.38510			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.57400		12.38810			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.58150		12.39540			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.59360		12.40720			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.59810		12.41160			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.61930		12.43210			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.63590		12.44830			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.64050		12.45270			0.0000	126,405.00	10	21,689
\$ / R	On	31/12/2018	Foreign Exchange Future			12.66610		12.47770			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.73190		12.54190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.78050		12.58970			0.0000	0.00	0	2,623
\$ / R	On	27/03/2019	Foreign Exchange Future			12.79370		12.60280			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.91320		12.72430			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.19280		13.01320			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.48290		13.30650			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.56430		13.38360			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.64930		13.46400			0.0000	0.00	0	0
Total \$ / R Future												2,400,140,804.20	194,593	1,476,054
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,193.90680	2,014.900	47.66	1.0000	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.00680	0.000	47.66	0.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,903.83750	2,724.900	56.02	1.0000	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.03750	0.000	56.02	0.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,713.90160	3,534.900	31.46	1.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.10160	0.000	31.46	0.0000	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			73.48040	15.407	15.54	0.1665	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			61.08040	180.507	15.54	0.8335	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			410.46380	582.394	16.66	0.9826	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			6.86380	1.794	16.66	0.0174	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			27.46750	8.262	15.21	0.0714	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			221.06750	378.862	15.21	0.9286	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			353.91570	523.398	16.25	0.9736	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			10.31570	2.798	16.25	0.0264	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			21.29740	6.219	15.48	0.0552	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			254.89740	416.819	15.48	0.9448	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			83.47940	29.695	13.89	0.2177	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	30/04/2018	Foreign Exchange Option	12.10	Call			87.07940	210.295	13.89	0.7823	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			33.11050	10.194	15.00	0.0862	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			196.71050	350.794	15.00	0.9138	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			123.56100	260.718	14.31	0.8434	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			59.96100	20.118	14.31	0.1566	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			335.39680	503.840	16.11	0.9697	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			11.79680	3.240	16.11	0.0303	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,126.54380	2,949.467	45.33	0.9997	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.14380	0.067	45.33	0.0003	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			89.05920	31.637	13.82	0.2295	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			82.65920	202.237	13.82	0.7705	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			272.31560	435.988	15.62	0.9516	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			18.71560	5.388	15.62	0.0484	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,696.44170	1,519.430	24.37	0.9997	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.04170	0.030	24.37	0.0003	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,556.74890	3,379.593	54.82	0.9992	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.34890	0.194	54.82	0.0008	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			608.95790	783.969	16.91	0.9937	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			2.35790	0.669	16.91	0.0063	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			17.08010	5.416	15.16	0.0447	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			323.68010	488.717	15.16	0.9553	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			405.32870	249.191	13.91	0.7852	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			11.92870	32.491	13.91	0.2148	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			195.65880	93.830	13.05	0.4440	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			55.55880	129.830	13.05	0.5560	2,596,600.00	20,000	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			0.00000	180.157	13.36	0.6505	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			0.00000	66.157	13.36	0.3495	2,336,062.76	35,311	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			67.06930	29.843	13.19	0.1730	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			182.16930	321.443	13.19	0.8270	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			104.90520	50.318	12.92	0.2632	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			120.00520	241.918	12.92	0.7368	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,511.68190	3,334.789	35.77	0.9992	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.28190	0.189	35.77	0.0008	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			628.19810	464.212	13.91	0.8860	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			6.79810	19.612	13.91	0.1140	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.13130	0.314	19.86	0.0021	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,741.53130	1,564.914	19.86	0.9979	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,277.95000	2,100.998	21.82	0.9994	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.05000	0.098	21.82	0.0006	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,372.66820	2,195.435	21.50	0.9992	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.06820	0.135	21.50	0.0008	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			11.70430	30.233	13.84	0.1459	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			634.30430	475.533	13.84	0.8541	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,632.74370	3,455.435	31.31	0.9994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.14370	0.135	31.31	0.0006	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,171.03050	1,993.664	20.45	0.9985	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	15/05/2018	Foreign Exchange Option	14.30	Call			0.13050	0.264	20.45	0.0015	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			181.43340	99.618	12.23	0.3803	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			110.53340	206.218	12.23	0.6197	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,229.68140	1,406.738	16.12	0.9990	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.58140	0.138	16.12	0.0010	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			445.36420	612.596	11.92	0.9593	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			16.26420	5.996	11.92	0.0407	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			89.16130	43.382	11.88	0.2000	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			223.56130	355.482	11.88	0.8000	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			75.43710	35.917	11.57	0.1682	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			265.03710	403.617	11.57	0.8318	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			95.66850	48.861	11.74	0.2087	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			237.06850	368.461	11.74	0.7913	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,734.68270	3,555.855	27.04	0.9979	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.48270	0.655	27.04	0.0021	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,274.70080	3,095.733	23.76	0.9980	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.50080	0.534	23.76	0.0020	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,646.25590	1,469.701	16.56	0.9810	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			2.05590	4.501	16.56	0.0190	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			679.80870	536.422	13.88	0.7597	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			48.20870	84.122	13.88	0.2403	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			9.96270	19.997	15.93	0.0614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,465.86270	1,296.197	15.93	0.9386	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			37.54520	65.244	14.45	0.1772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			903.44520	751.444	14.45	0.8228	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			120.80170	187.550	12.86	0.4237	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			436.70170	323.750	12.86	0.5763	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,188.64540	1,367.148	13.75	0.9860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			4.54540	3.348	13.75	0.0140	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			41.88890	72.088	14.32	0.1931	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			857.78890	708.288	14.32	0.8069	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			325.72090	454.462	11.97	0.7455	908,923.00	2,000	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			141.62090	90.661	11.97	0.2545	1,813,230.00	20,000	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			45.72060	78.066	14.21	0.2067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			821.62060	674.266	14.21	0.7933	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,956.93910	2,777.502	19.51	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.03910	1.302	19.51	0.0045	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			71.93310	116.950	13.60	0.2909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			637.83310	503.150	13.60	0.7091	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,317.01190	3,137.512	21.52	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.11190	1.312	21.52	0.0042	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			8.65220	17.432	16.02	0.0543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,524.55220	1,353.632	16.02	0.9457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			21.74830	39.603	15.10	0.1141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,137.64830	975.803	15.10	0.8859	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,626.89740	2,447.536	17.67	0.9950	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	14.81	Call			0.99740	1.336	17.67	0.0050	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			709.45380	880.769	12.34	0.9360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			25.35380	16.970	12.34	0.0640	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			148.10680	225.374	12.56	0.4861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			364.00680	261.574	12.56	0.5139	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,336.17130	4,156.709	24.59	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.27130	0.509	24.59	0.0015	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,526.89040	2,347.850	17.49	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.99040	1.650	17.49	0.0062	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			25.88690	46.455	14.89	0.1316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,061.78690	902.655	14.89	0.8684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,347.01920	3,167.515	21.69	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.11920	1.315	21.69	0.0041	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			28.87370	51.335	14.76	0.1437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,014.77370	857.535	14.76	0.8563	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,976.51300	3,797.307	24.59	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.61300	1.107	24.59	0.0031	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			14.51430	27.717	15.56	0.0826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,310.41430	1,143.917	15.56	0.9174	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,306.19070	4,126.744	24.59	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.29070	0.544	24.59	0.0016	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			4.29110	8.700	16.45	0.0290	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,820.19110	1,644.900	16.45	0.9710	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,246.99580	3,067.507	21.13	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.09580	1.307	21.13	0.0042	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			15.21290	28.833	15.51	0.0857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,291.11290	1,125.033	15.51	0.9143	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,226.24910	4,046.848	24.59	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.34910	0.648	24.59	0.0019	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			3.40460	6.887	16.60	0.0234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,919.30460	1,743.087	16.60	0.9766	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,195.93470	5,016.272	24.59	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.03470	0.072	24.59	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,815.98760	4,636.373	24.59	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.08760	0.173	24.59	0.0006	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,095.94440	4,916.290	24.59	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.04440	0.091	24.59	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			6.37850	12.918	16.21	0.0415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,652.27850	1,479.118	16.21	0.9585	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			7.69380	15.539	16.09	0.0490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,573.59380	1,401.739	16.09	0.9510	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,025.95270	4,846.307	24.59	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.05270	0.107	24.59	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			6.23090	12.622	16.22	0.0406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,662.13090	1,488.822	16.22	0.9594	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			195.80750	292.145	12.30	0.5789	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	12.26	Put			271.70750	188.345	12.30	0.4211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			5.41570	10.982	16.31	0.0358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,721.31570	1,547.182	16.31	0.9642	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			199.68300	297.538	12.29	0.5856	11,901,520.00	40,000	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			265.58300	183.738	12.29	0.4144	1,837,380.00	10,000	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			6.68410	13.530	16.18	0.0433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,632.58410	1,459.730	16.18	0.9567	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,736.00610	4,556.408	24.59	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.10610	0.208	24.59	0.0007	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2.41360	4.845	16.82	0.0169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,068.31360	1,891.045	16.82	0.9831	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			13.84750	26.647	15.61	0.0797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,329.74750	1,162.847	15.61	0.9203	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			6.84260	13.846	16.16	0.0442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,622.74260	1,450.046	16.16	0.9558	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,466.10070	4,286.582	24.59	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.20070	0.382	24.59	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			258.89580	373.886	12.12	0.6712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			194.79580	130.085	12.12	0.3288	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,607.08900	3,427.547	23.14	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.18900	1.347	23.14	0.0040	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,347.18560	2,168.713	17.23	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.28560	2.513	17.23	0.0092	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.05850	1.301	20.13	0.0044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,066.95850	2,887.501	20.13	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			180.95190	271.252	12.35	0.5522	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			296.85190	207.452	12.35	0.4478	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,116.96820	2,937.502	20.41	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.06820	1.302	20.41	0.0043	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			204.66570	137.589	12.15	0.3418	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			248.76570	361.389	12.15	0.6582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			27.04230	48.348	14.84	0.1363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,042.94230	884.548	14.84	0.8637	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,036.95300	2,857.501	19.96	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.05300	1.301	19.96	0.0044	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			259.52670	179.200	12.28	0.4077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			203.62670	303.000	12.28	0.5923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,365.90000	8,186.200	24.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	24.59	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,816.91820	2,637.511	18.73	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.01820	1.311	18.73	0.0047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			389.27750	528.599	11.84	0.8016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			105.17750	64.799	11.84	0.1984	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			243.80760	355.243	12.16	0.6517	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			209.70760	141.443	12.16	0.3483	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			993.31790	1,170.235	13.17	0.9739	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			9.21790	6.435	13.17	0.0261	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			482.13520	633.498	11.68	0.8641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			68.03520	39.698	11.68	0.1359	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			497.38550	650.402	11.65	0.8725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			63.28550	36.602	11.65	0.1275	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,185.41240	1,022.052	15.22	0.8956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			19.51240	35.852	15.22	0.1044	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			619.07940	786.990	12.07	0.9151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			34.97940	23.190	12.07	0.0849	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			15.41250	10.509	12.76	0.0412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			849.51250	1,024.309	12.76	0.9588	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			21.51940	14.484	12.48	0.0554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			755.61940	928.284	12.48	0.9446	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			399.70830	291.895	12.71	0.5456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			133.80830	205.695	12.71	0.4544	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			52.46220	31.487	11.79	0.1116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			536.56220	695.287	11.79	0.8884	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			199.69500	133.804	12.14	0.3353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			253.79500	367.603	12.14	0.6647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			0.00000	174.730	12.26	0.4011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			0.00000	308.530	12.26	0.5989	1,851,181.80	6,000	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			459.72580	608.505	11.72	0.8508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			75.62580	44.705	11.72	0.1492	178,821.20	4,000	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			291.01270	412.989	12.05	0.7091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			166.91270	109.190	12.05	0.2909	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.01550	0.033	24.59	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,515.91550	5,336.233	24.59	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.01520	0.032	24.59	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,525.91520	5,346.232	24.59	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.01590	0.034	24.59	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,505.91590	5,326.234	24.59	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,196.27380	4,016.891	24.59	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.37380	0.691	24.59	0.0020	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,926.93420	2,747.503	19.35	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.03420	1.303	19.35	0.0045	0.00	0	760
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,899.79000	3,720.567	23.17	0.9953	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.99000	1.767	23.17	0.0047	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,420.44370	3,240.602	20.84	0.9947	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.64370	1.802	20.84	0.0053	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,610.61740	1,441.154	16.10	0.9380	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			11.81740	22.354	16.10	0.0620	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,783.14590	1,610.946	16.19	0.9527	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			8.84590	16.746	16.19	0.0473	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,411.70640	1,248.505	15.71	0.8996	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			23.40640	40.505	15.71	0.1004	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			337.57990	458.247	12.15	0.6945	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	06/07/2018	Foreign Exchange Option	12.07	Put			195.87990	136.247	12.15	0.3055	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,536.13760	1,369.981	15.91	0.9185	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			17.83760	31.981	15.91	0.0815	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,591.74020	1,427.162	15.86	0.9068	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			24.64020	40.762	15.86	0.0932	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,483.97790	3,303.761	19.38	0.9912	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.87790	3.461	19.38	0.0088	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			8.37150	15.730	16.69	0.0388	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,219.47150	2,046.030	16.69	0.9612	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,703.73980	3,523.189	19.94	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.63980	2.889	19.94	0.0073	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,964.71080	1,794.203	16.34	0.9433	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			13.61080	23.903	16.34	0.0567	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,061.74450	1,889.945	16.51	0.9495	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			12.14450	21.245	16.51	0.0505	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			215.74060	155.786	12.20	0.3052	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			399.24060	520.186	12.20	0.6948	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,071.68880	3,891.354	19.98	0.9948	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.18880	2.054	19.98	0.0052	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,573.19300	3,393.004	19.21	0.9909	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.69300	3.704	19.21	0.0091	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,584.82730	1,422.052	15.84	0.8898	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			34.32730	52.752	15.84	0.1102	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			301.84320	399.214	12.58	0.5709	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			37.14260	55.704	15.90	0.1118	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,637.04260	1,474.104	15.90	0.8882	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,921.52030	3,741.173	19.34	0.9932	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.62030	2.774	19.34	0.0068	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			361.74320	277.614	12.58	0.4291	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,365.81070	2,192.214	17.03	0.9511	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			14.91070	23.114	17.03	0.0489	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,274.89420	4,093.080	18.08	0.9950	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.19420	2.080	18.08	0.0050	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,756.77290	3,575.899	18.00	0.9890	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.07290	4.899	18.00	0.0110	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,566.58490	1,409.754	15.70	0.8478	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			62.88490	88.754	15.70	0.1522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,821.47540	3,639.845	17.35	0.9881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			3.37540	5.445	17.35	0.0119	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			222.52790	287.990	13.68	0.3937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			750.62790	632.390	13.68	0.6063	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,342.21690	1,524.588	12.27	0.9541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			20.31690	18.988	12.27	0.0459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			197.49530	257.135	13.91	0.3593	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			835.59530	711.535	13.91	0.6407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,833.89940	2,659.925	17.38	0.9534	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	15.14	Call			15.79940	25.525	17.38	0.0466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			324.87400	412.439	12.94	0.5186	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			502.97400	406.839	12.94	0.4814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			288.48960	368.622	13.18	0.4770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			576.58960	473.022	13.18	0.5230	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,652.58780	3,471.572	17.36	0.9848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			4.48780	7.172	17.36	0.0152	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,722.10250	3,540.807	17.35	0.9863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			4.00250	6.407	17.35	0.0137	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			276.27210	353.808	13.26	0.4624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			604.37210	498.208	13.26	0.5376	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,421.81380	1,271.243	15.30	0.8033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			93.71380	126.843	15.30	0.1967	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			85.54880	117.092	15.46	0.1832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,493.64880	1,341.492	15.46	0.8168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,698.80290	4,515.623	17.35	0.9970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.70290	1.223	17.35	0.0030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			128.33050	170.317	14.72	0.2544	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,166.43050	1,024.717	14.72	0.7456	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,761.83950	3,580.405	17.35	0.9871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			3.73950	6.005	17.35	0.0129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			716.87440	862.955	12.00	0.8041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			144.97440	107.355	12.00	0.1959	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			144.32190	190.760	14.50	0.2802	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,072.42190	935.160	14.50	0.7198	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,970.70590	3,788.654	17.35	0.9905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			2.60590	4.254	17.35	0.0095	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			649.86130	788.462	12.09	0.7705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			177.96130	132.862	12.09	0.2295	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			557.56440	685.368	12.26	0.7154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			235.66440	179.768	12.26	0.2846	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,114.90420	975.565	14.60	0.7318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			136.80420	181.165	14.60	0.2682	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			826.01970	981.471	11.87	0.8498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			104.11970	75.871	11.87	0.1502	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			402.50570	509.031	12.67	0.5973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			380.60570	303.431	12.67	0.4027	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			903.90220	1,064.618	11.78	0.8766	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			82.00220	59.018	11.78	0.1234	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			690.72760	577.135	13.51	0.5797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			242.62760	312.735	13.51	0.4203	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,288.79620	1,142.005	15.00	0.7752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			110.69620	147.605	15.00	0.2248	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			751.99310	901.589	11.96	0.8200	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			130.09310	95.989	11.96	0.1800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			353.77510	280.162	12.60	0.3828	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			425.67510	535.762	12.60	0.6172	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			617.99250	752.653	12.13	0.7528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			196.09250	147.053	12.13	0.2472	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			919.91830	1,081.615	11.77	0.8816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			78.01830	56.015	11.77	0.1184	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			24.06450	36.230	17.15	0.0638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,552.16450	2,380.630	17.15	0.9362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			0.00000	421.373	12.92	0.5263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.00000	395.773	12.92	0.4737	98,943.15	250	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			712.98300	597.617	13.57	0.5898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			234.88300	303.217	13.57	0.4102	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			23.72260	35.869	17.17	0.0632	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,561.82260	2,390.269	17.17	0.9368	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			23.38450	35.512	17.18	0.0626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,571.48450	2,399.912	17.18	0.9374	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,462.83830	4,279.293	16.93	0.9951	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			1.33830	2.093	16.93	0.0049	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,914.93020	3,732.382	16.93	0.9888	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			3.43020	5.182	16.93	0.0112	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,552.14310	1,400.053	15.53	0.8157	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			90.64310	122.853	15.53	0.1843	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,172.28380	2,009.004	16.36	0.8781	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			61.48380	83.904	16.36	0.1219	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,710.76930	2,542.537	17.11	0.9201	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			35.86930	53.437	17.11	0.0799	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,634.43600	4,453.694	18.41	0.9863	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			2.53600	7.694	18.41	0.0137	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,087.61370	3,911.115	18.41	0.9750	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			5.71370	15.115	18.41	0.0250	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,538.75090	1,391.764	15.41	0.7820	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			126.85090	165.764	15.41	0.2180	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,419.42930	4,239.313	18.34	0.9816	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			4.82930	10.813	18.34	0.0184	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			228.39410	179.770	12.27	0.2533	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			723.79410	861.270	12.27	0.7467	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			125.41550	163.627	15.48	0.2129	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,590.01550	1,442.127	15.48	0.7871	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,508.79120	2,341.430	16.79	0.8954	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			55.99120	75.030	16.79	0.1046	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,048.31300	920.782	14.33	0.6527	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			239.91300	298.882	14.33	0.3473	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			159.69740	124.946	12.15	0.1889	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			901.29740	1,053.046	12.15	0.8111	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,613.08710	1,795.383	12.72	0.9481	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			31.48710	27.283	12.72	0.0519	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,884.30010	4,702.680	18.84	0.9813	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			6.40010	11.980	18.84	0.0187	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,280.97460	4,103.523	18.84	0.9669	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			13.07460	22.823	18.84	0.0331	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,531.98610	1,387.512	15.35	0.7547	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			164.08610	206.812	15.35	0.2453	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,401.94200	1,261.152	15.04	0.7203	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			200.24200	247.052	15.04	0.2797	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,282.25420	3,108.711	17.76	0.9276	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			40.55420	54.611	17.76	0.0724	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			66.33840	85.750	16.95	0.1094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,693.63840	2,525.250	16.95	0.8906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			884.06020	768.840	13.93	0.5773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			336.76020	409.340	13.93	0.4227	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,035.36020	911.083	14.27	0.6260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			288.06020	351.583	14.27	0.3740	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			547.94040	461.026	13.14	0.4369	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			500.64040	601.526	13.14	0.5631	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			980.12240	1,133.214	12.22	0.8133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			167.42240	132.714	12.22	0.1867	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,528.99400	1,385.406	15.31	0.7432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			181.69400	225.906	15.31	0.2568	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			347.56510	422.025	13.86	0.4329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			854.86510	741.525	13.86	0.5671	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,533.00210	3,357.698	18.14	0.9364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			35.70210	48.198	18.14	0.0636	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,513.85660	2,348.088	16.71	0.8758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			76.55660	98.588	16.71	0.1242	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			65.84520	85.128	16.96	0.1087	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,703.14520	2,534.628	16.96	0.8913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			66.83570	86.377	16.93	0.1101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,684.13570	2,515.877	16.93	0.8899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,797.29290	4,615.869	18.84	0.9760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			9.99290	16.369	18.84	0.0240	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,111.69740	4,928.970	18.80	0.9784	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			9.39740	15.070	18.80	0.0216	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,470.69760	4,292.011	18.80	0.9625	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			18.39760	28.111	18.80	0.0375	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,524.58810	1,382.126	15.24	0.7304	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			202.28810	248.226	15.24	0.2696	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,666.85480	2,501.561	16.70	0.8552	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			108.75480	133.461	16.70	0.1448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			257.51380	306.605	15.44	0.2833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,717.81380	1,576.105	15.44	0.7167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,052.94420	1,198.919	12.52	0.7677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			263.24420	218.419	12.52	0.2323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			892.71410	1,023.947	12.67	0.7062	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			363.01410	303.447	12.67	0.2938	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,230.62030	1,103.082	14.49	0.6188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			370.32030	433.582	14.49	0.3812	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,264.50110	1,422.489	12.33	0.8315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			174.80110	141.989	12.33	0.1685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,278.91340	2,464.189	11.73	0.9754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			19.21340	13.689	11.73	0.0246	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,093.32280	1,241.826	12.48	0.7811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			243.62280	201.327	12.48	0.2189	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,086.48560	1,935.192	15.92	0.7735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			196.18560	235.692	15.92	0.2265	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			0.00000	662.935	13.50	0.5305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.00000	642.435	13.50	0.4695	321,217.35	500	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			119.16450	142.752	16.82	0.1457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,849.46450	2,682.252	16.82	0.8543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			118.52530	141.929	16.83	0.1449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,858.82530	2,691.429	16.83	0.8551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			119.80550	143.580	16.81	0.1465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,840.10550	2,673.080	16.81	0.8535	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			435.84360	366.623	12.82	0.3299	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			828.64360	950.324	12.82	0.6701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			313.11420	362.702	15.71	0.2903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,958.81420	1,819.502	15.71	0.7097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			311.49770	360.847	15.72	0.2890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,967.19770	1,827.647	15.72	0.7110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			314.74020	364.562	15.70	0.2915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,950.44020	1,811.362	15.70	0.7085	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,041.44460	6,873.037	18.76	0.9464	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			54.64460	65.837	18.76	0.0536	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			322.84130	355.409	16.98	0.2347	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,119.64130	2,972.610	16.98	0.7653	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			321.92390	354.187	16.99	0.2340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,128.72390	2,981.387	16.99	0.7660	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			323.76310	356.643	16.97	0.2355	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,110.56310	2,963.843	16.97	0.7645	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			613.87100	671.623	16.18	0.3531	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,467.37100	2,348.723	16.18	0.6469	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			611.99320	669.568	16.19	0.3521	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,475.49320	2,356.668	16.19	0.6479	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			610.12290	667.527	16.20	0.3512	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,483.62290	2,364.627	16.20	0.6488	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,621.38460	2,500.170	16.39	0.6493	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			634.98460	694.471	16.39	0.3507	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			701.24090	765.592	16.38	0.3683	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,587.24090	2,466.292	16.38	0.6317	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			699.30030	763.481	16.39	0.3675	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	14/09/2020	Foreign Exchange Option	15.36	Put			2,595.30030	2,474.181	16.39	0.6325	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			703.18850	767.719	16.37	0.3692	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,579.18850	2,458.419	16.37	0.6308	0.00	0	0
Total \$ / R Option												23,843,879.26	138,061	2,397,143
Total \$ / R												2,423,984,683.46	332,654	3,873,197
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		12.36380				12.18410			0.0000	309,095.00	25	415
\$ / R MAXI On	17/09/2018	Foreign Exchange Future		12.50560				12.32190			0.0000	25,011.20	2	52
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		12.64050				12.45270			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		12.91320				12.72430			0.0000	0.00	0	0
Total \$ / R MAXI Future												334,106.20	27	477
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				504.98990	1,024.226	16.35	0.0336	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				175,094.98990	157,644.226	16.35	0.9664	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				493.35720	1,000.644	16.37	0.0329	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				176,083.35720	158,620.643	16.37	0.9671	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				516.88040	1,048.316	16.34	0.0343	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				174,106.88040	156,668.316	16.34	0.9657	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				6,231.66370	8,678.377	15.89	0.1409	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				175,041.66370	159,118.377	15.89	0.8591	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				6,161.95860	8,585.922	15.90	0.1396	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				175,971.95860	160,025.922	15.90	0.8604	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				6,302.04830	8,771.692	15.87	0.1423	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				174,112.04830	158,211.692	15.87	0.8577	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				6,113.47730	7,918.147	17.08	0.1017	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				279,843.47730	262,868.147	17.08	0.8983	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				6,068.53750	7,861.298	17.10	0.1010	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				280,798.53750	263,811.298	17.10	0.8990	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				6,023.82240	7,807.590	17.11	0.1004	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				281,753.82240	264,757.590	17.11	0.8996	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				31,311.41830	36,270.187	15.71	0.2903	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				195,881.41830	181,950.187	15.71	0.7097	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				31,149.77190	36,084.742	15.72	0.2890	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				196,719.77190	182,764.742	15.72	0.7110	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				31,474.01940	36,456.219	15.70	0.2915	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				195,044.01940	181,136.219	15.70	0.7085	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												334,106.20	27	477
£ / R	On	30/04/2018	Foreign Exchange Future					17.13620	16.97590		0.0000	0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange Future					17.18300	17.02170		0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future					17.28860	17.12370		0.0000	232,739,133.20	13,462	442,325
£ / R	On	17/09/2018	Foreign Exchange Future					17.56120	17.39070		0.0000	17,561,200.00	1,000	18,494
£ / R	On	14/12/2018	Foreign Exchange Future					17.82510	17.64910		0.0000	24,028,234.80	1,348	4,345

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Future			18.11030		17.92920			0.0000	0.00	0	3,129
£ / R	On	14/06/2019	Foreign Exchange Future			18.37900		18.20110			0.0000	0.00	0	5,465
Total £ / R Future												274,328,568.00	15,810	473,778
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			310.44140	182.844	13.76	0.6091	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			56.34140	89.044	13.76	0.3909	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			315.43950	424.272	13.12	0.7336	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			143.73950	91.272	13.12	0.2664	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,923.70000	17,088.600	23.65	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	23.65	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			124.48930	165.926	14.41	0.2818	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			890.78930	767.326	14.41	0.7182	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			217.21140	279.721	13.84	0.4218	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			593.51140	491.121	13.84	0.5782	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,279.67800	3,116.032	18.22	0.9888	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			3.37800	4.632	18.22	0.0112	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			122.67260	163.650	14.43	0.2787	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			898.97260	775.050	14.43	0.7213	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			120.88030	161.400	14.44	0.2756	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			907.18030	782.800	14.44	0.7244	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			319.56570	377.560	14.70	0.3573	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,178.86570	1,066.360	14.70	0.6427	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			317.12850	374.763	14.71	0.3552	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,186.42850	1,073.563	14.71	0.6448	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			322.04850	380.381	14.69	0.3593	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,171.34850	1,059.181	14.69	0.6407	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			619.61860	701.029	14.54	0.4691	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,080.51860	985.929	14.54	0.5309	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			616.15510	697.257	14.55	0.4672	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,087.05510	992.157	14.55	0.5328	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			612.70910	693.504	14.56	0.4654	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,093.60910	998.404	14.56	0.5346	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			826.20290	918.232	14.60	0.4992	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,187.00290	1,097.932	14.60	0.5008	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			822.50420	914.244	14.61	0.4977	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,193.30420	1,103.944	14.61	0.5023	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			818.81390	910.265	14.61	0.4961	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,199.61390	1,109.965	14.61	0.5039	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			938.57880	1,031.135	14.62	0.4965	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,367.47880	1,282.135	14.62	0.5035	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			934.92840	1,027.243	14.62	0.4952	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,373.82840	1,288.243	14.62	0.5048	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			942.25020	1,035.048	14.61	0.4979	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,361.15020	1,276.048	14.61	0.5021	0.00	0	0
Total £ / R Option												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
Total £ / R												274,328,568.00	15,810	474,778
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11329		0.11244			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11438		0.11348			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11463		0.11373			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11646		0.11553			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11853		0.11757			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12308		0.12208			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	45.76	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,755.80000	875,670.500	45.76	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,755.80000	882,670.500	45.76	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	45.76	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	45.76	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,755.80000	876,670.500	45.76	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	45.76	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,755.80000	877,670.500	45.76	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			10.60640	10.814	17.72	0.0352	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,662.10640	1,572.514	17.72	0.9648	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			5.92540	5.785	23.51	0.0159	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,657.42540	2,567.485	23.51	0.9841	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			76.60320	82.044	15.12	0.2178	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			728.10320	643.744	15.12	0.7822	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,626.80000	876,536.700	24.14	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,626.80000	877,536.700	24.14	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,626.80000	875,536.700	24.14	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,626.80000	822,536.700	24.14	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			123.67170	132.874	18.37	0.1881	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,570.87170	1,486.774	18.37	0.8119	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			56.07500	62.711	20.82	0.0922	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,503.27500	2,416.611	20.82	0.9078	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			307.47620	329.626	16.25	0.4057	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			754.67620	683.526	16.25	0.5943	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			531.22130	562.228	16.59	0.4897	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			774.12130	708.829	16.59	0.5103	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			280.80270	296.889	18.42	0.2909	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,523.70270	1,443.489	18.42	0.7091	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			988.98810	1,045.189	13.92	0.7657	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			231.88810	191.789	13.92	0.2343	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			663.35930	694.356	18.62	0.4304	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,455.35930	1,386.355	18.62	0.5696	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			502.35540	526.170	21.20	0.3245	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,294.35540	2,218.170	21.20	0.6755	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,005.16890	1,046.649	17.08	0.5910	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			797.16890	738.649	17.08	0.4090	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	30/04/2018	Foreign Exchange Future			15.02450		14.85970			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.09960		14.93220			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.18070		15.01140			0.0000	111,183,446.80	7,324	118,865
€ / R	On	17/09/2018	Foreign Exchange Future			15.46700		15.29180			0.0000	30,934,000.00	2,000	57,482
€ / R	On	14/12/2018	Foreign Exchange Future			15.75020		15.56900			0.0000	3,937,550.00	250	5,299
€ / R	On	18/03/2019	Foreign Exchange Future			16.06420		15.87820			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.32590		16.14060			0.0000	0.00	0	5,256
Total € / R Future												146,054,996.80	9,574	189,584
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			396.29010	253.685	13.79	0.7692	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			15.99010	38.185	13.79	0.2308	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			211.86270	141.771	11.38	0.3974	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			164.06270	261.371	11.38	0.6026	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			745.56690	907.681	11.34	0.9144	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.48090	0.985	14.88	0.0036	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			253.27200	188.422	11.42	0.3859	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			264.67200	369.122	11.42	0.6141	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			703.72730	578.903	12.58	0.7148	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			85.12730	129.603	12.58	0.2852	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			34.16690	26.981	11.34	0.0856	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,027.91190	886.288	13.33	0.8365	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			49.34050	33.906	11.00	0.1062	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			660.74050	814.606	11.00	0.8938	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,018.40650	1,184.722	12.31	0.9543	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			17.00650	14.022	12.31	0.0457	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,012.88090	2,181.685	14.88	0.9964	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,442.72920	1,286.068	13.83	0.9256	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,517.88330	1,684.786	13.79	0.9861	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			6.48330	4.086	13.79	0.0139	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			789.48100	954.780	11.50	0.9232	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			28.08100	24.080	11.50	0.0768	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			39.31190	66.988	13.33	0.1635	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			409.77930	315.121	11.74	0.5303	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,618.64010	6,449.383	25.40	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.04010	0.083	25.40	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,057.09200	1,223.526	12.45	0.9581	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			15.69200	12.826	12.45	0.0419	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			14.12920	26.768	13.83	0.0744	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	20.55	Call			0.30900	0.575	25.40	0.0014	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,600.17390	3,431.065	19.81	0.9951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.57390	1.765	19.81	0.0049	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,271.63570	1,438.598	13.19	0.9740	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			10.23570	7.898	13.19	0.0260	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			171.17930	245.821	11.74	0.4697	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			597.05140	481.332	12.29	0.6585	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			106.45930	159.293	12.31	0.3369	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			605.05930	488.593	12.31	0.6631	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			110.47890	164.816	12.27	0.3462	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			589.07890	474.116	12.27	0.6538	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,538.90900	5,369.875	25.40	0.9986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			108.45140	162.032	12.29	0.3415	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			75.28950	104.633	14.51	0.1482	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			74.38070	103.508	14.51	0.1468	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.85630	15.752	18.23	0.0243	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,806.46390	1,980.323	11.58	0.9705	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			14.66390	13.323	11.58	0.0295	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,117.43590	1,271.682	10.64	0.8939	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			75.63590	54.682	10.64	0.1061	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,901.68200	1,755.395	14.52	0.8545	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,883.48950	1,737.633	14.51	0.8518	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,578.75210	1,437.683	14.08	0.8035	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			110.55210	144.683	14.08	0.1965	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			265.38560	333.009	12.65	0.3957	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			823.58560	716.009	12.65	0.6043	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			938.19990	823.487	12.90	0.6454	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,340.10640	6,165.574	19.71	0.9956	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.90640	2.574	19.71	0.0044	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,282.05630	4,108.752	18.23	0.9757	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,892.58070	1,746.508	14.51	0.8532	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			73.48200	102.395	14.52	0.1455	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			229.99990	290.487	12.90	0.3546	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			125.17690	155.216	15.16	0.1620	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,446.17690	2,295.016	15.16	0.8380	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			124.36750	154.237	15.17	0.1611	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,455.36750	2,304.037	15.17	0.8389	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			125.99230	156.206	15.15	0.1629	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,436.99230	2,286.006	15.15	0.8371	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			640.56470	734.030	12.73	0.5065	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			912.36470	819.830	12.73	0.4935	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			647.64880	741.864	12.71	0.5105	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			899.44880	807.664	12.71	0.4895	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			644.09700	737.937	12.72	0.5085	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			905.89700	813.737	12.72	0.4915	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			630.15070	710.318	13.49	0.4399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,349.55070	1,244.418	13.49	0.5601	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			627.29830	707.175	13.50	0.4384	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,356.69830	1,251.275	13.50	0.5616	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			624.45330	704.046	13.51	0.4369	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,363.85330	1,258.146	13.51	0.5631	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												146,054,996.80	9,574	797,091
AUS / R	On	18/06/2018	Foreign Exchange Future			9.42660		9.34190			0.0000	3,770,640.00	400	12,044
AUS / R	On	17/09/2018	Foreign Exchange Future			9.54050		9.45340			0.0000	0.00	0	850
AUS / R	On	14/12/2018	Foreign Exchange Future			9.65180		9.56290			0.0000	0.00	0	11,312
AUS / R	On	14/06/2019	Foreign Exchange Future			9.88210		9.79400			0.0000	0.00	0	0
Total AU\$ / R Future												3,770,640.00	400	24,206
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			2.98360	4.290	13.64	0.0232	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,161.08360	1,077.690	13.64	0.9768	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			2.90240	4.171	13.68	0.0226	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,171.00240	1,087.571	13.68	0.9774	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.06770	4.412	13.60	0.0238	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,151.16770	1,067.812	13.60	0.9762	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			11.62370	15.257	13.98	0.0453	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,688.22370	1,604.757	13.98	0.9547	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			12.09990	15.888	13.96	0.0469	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,668.69990	1,585.388	13.96	0.9531	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			11.85940	15.570	13.97	0.0461	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,678.45940	1,595.070	13.97	0.9539	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,949.68430	1,868.414	14.82	0.9191	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			32.16130	39.756	14.83	0.0800	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,959.26130	1,877.956	14.83	0.9200	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			33.01300	40.676	14.80	0.0817	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,940.11300	1,858.875	14.80	0.9183	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			32.58430	40.214	14.82	0.0809	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			181.45690	205.215	13.67	0.2545	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,387.45690	1,323.115	13.67	0.7455	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			179.92640	203.519	13.68	0.2527	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,395.92640	1,331.419	13.68	0.7473	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			178.41280	201.838	13.69	0.2509	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,404.41280	1,339.739	13.69	0.7491	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,770,640.00	400	24,206
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.65150		9.58560			0.0000	96,515.00	10	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.90170		9.83110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												96,515.00	10	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.62020	1.196	12.01	0.0081	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,235.02020	1,169.696	12.01	0.9919	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.58160	1.127	12.01	0.0076	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,244.98160	1,179.627	12.01	0.9924	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.66110	1.269	12.01	0.0085	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,225.06110	1,159.769	12.01	0.9915	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			571.27320	621.762	12.05	0.6909	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			220.17320	200.062	12.05	0.3091	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			565.25580	615.475	12.06	0.6869	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			224.15580	203.775	12.06	0.3131	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			577.33160	628.094	12.04	0.6948	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			216.23160	196.395	12.04	0.3052	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												96,515.00	10	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.70610		12.56160			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.95830		12.80850			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.20770		13.05200			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.70710		13.54780			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			5.92270	8.090	17.32	0.0254	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,984.32270	1,841.990	17.32	0.9746	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			5.84800	7.995	17.36	0.0251	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,994.24800	1,851.895	17.36	0.9749	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.99900	8.187	17.28	0.0257	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,974.39900	1,832.087	17.28	0.9743	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			33.39430	41.257	15.65	0.0745	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,254.89430	2,112.957	15.65	0.9255	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			33.13290	40.890	15.68	0.0738	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,264.63290	2,122.590	15.68	0.9262	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			32.87540	40.527	15.70	0.0732	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,274.37540	2,132.227	15.70	0.9268	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			421.05610	503.367	11.94	0.5184	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			579.05610	505.667	11.94	0.4816	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			417.45500	499.257	11.95	0.5153	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			585.45500	511.557	11.95	0.4847	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			424.69190	507.509	11.92	0.5215	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			572.69190	499.809	11.92	0.4785	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			376.03980	428.936	13.88	0.3422	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,548.23980	1,441.836	13.88	0.6578	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			374.17790	426.822	13.89	0.3407	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,556.37790	1,449.722	13.89	0.6593	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			372.32770	424.726	13.91	0.3393	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,564.52770	1,457.626	13.91	0.6607	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.95580		1.93320			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.97070		1.94850			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98580		1.96340			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01540		1.99360			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			876.98330	712.967	12.34	0.7058	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			93.53510	148.572	12.49	0.2625	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			961.53510	790.572	12.49	0.7375	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			80.19810	128.912	12.64	0.2335	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,048.19810	870.912	12.64	0.7665	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			108.98330	170.967	12.34	0.2942	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,953.50850	1,775.420	13.75	0.8016	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			128.23710	169.414	13.86	0.1860	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,043.23710	1,862.414	13.86	0.8140	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			118.77560	157.386	13.98	0.1743	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,133.77560	1,950.386	13.98	0.8257	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			138.50850	182.420	13.75	0.1984	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,098.21910	1,262.902	12.19	0.6916	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			464.21910	404.902	12.19	0.3084	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,039.73380	1,199.107	12.21	0.6723	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			505.73380	441.107	12.21	0.3277	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			983.43470	1,137.352	12.22	0.6527	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			549.43470	479.352	12.22	0.3473	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,157.51740	1,288.781	12.96	0.5782	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,021.51740	934.781	12.96	0.4218	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,112.71040	1,240.178	12.99	0.5639	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,076.71040	986.178	12.99	0.4361	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,203.83000	1,338.889	12.92	0.5925	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			967.83000	884.889	12.92	0.4075	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.04050		2.01910			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07950		2.05720			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.11890		2.09600			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26800		2.24640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,038.03130	1,840.141	15.23	0.9168	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			26.43400	40.357	15.42	0.0749	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,135.43400	1,935.357	15.42	0.9251	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			31.96540	50.556	15.03	0.0925	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,940.96540	1,745.556	15.03	0.9075	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			29.03130	45.141	15.23	0.0832	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			88.70450	114.879	15.63	0.1184	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,016.70450	2,819.879	15.63	0.8816	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			82.82650	107.603	15.72	0.1116	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,110.82650	2,912.603	15.72	0.8884	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			77.36120	100.817	15.82	0.1052	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,205.36120	3,005.817	15.82	0.8948	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			904.63500	1,036.476	13.14	0.5726	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			844.63500	747.476	13.14	0.4274	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			861.40060	988.399	13.20	0.5547	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			901.40060	799.399	13.20	0.4453	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			949.73050	1,086.427	13.07	0.5906	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			789.73050	697.427	13.07	0.4094	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			782.90360	713.376	13.32	0.3159	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,792.16150	1,934.897	13.37	0.6720	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			828.16150	754.897	13.37	0.3280	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,738.81450	1,879.343	13.43	0.6597	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			874.81450	799.343	13.43	0.3403	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,846.90360	1,993.375	13.32	0.6841	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			1.57760		1.55490			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.59830		1.57490			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.61780		1.59380			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70990		1.68750			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			9.76120	16.366	15.88	0.0420	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,060.76120	1,840.366	15.88	0.9580	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			8.33380	13.977	16.07	0.0362	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,159.33380	1,937.977	16.07	0.9638	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			11.45540	19.194	15.68	0.0487	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,962.45540	1,743.194	15.68	0.9513	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,892.81570	2,676.189	16.48	0.9188	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			49.54120	69.804	16.25	0.0944	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,700.54120	2,486.804	16.25	0.9056	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			45.52610	64.260	16.37	0.0875	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,796.52610	2,581.260	16.37	0.9125	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			41.81570	59.189	16.48	0.0812	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			772.30930	921.891	12.85	0.6340	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			534.30930	443.891	12.85	0.3660	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			724.30910	866.831	12.92	0.6102	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			586.30910	488.831	12.92	0.3898	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			822.88560	979.479	12.79	0.6576	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			484.88560	401.479	12.79	0.3424	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			760.11220	853.200	14.69	0.4580	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,485.11220	1,354.200	14.69	0.5420	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			731.41870	821.198	14.78	0.4445	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,556.41870	1,422.198	14.78	0.5555	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			790.07210	886.538	14.59	0.4718	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,415.07210	1,287.538	14.59	0.5282	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			0.12260		0.12080			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12070		0.11950			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12050		0.11910			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12030		0.11830			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			1.57370		1.56030			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59750		1.58360			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62050		1.60630			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66580		1.65160			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.85030		8.79650			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.95310		8.89710			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.05410		8.99550			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.56650		9.52080			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			4.27720	4.888	13.86	0.0271	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,047.77720	994.588	13.86	0.9729	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.16410	4.758	13.91	0.0264	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,057.66410	1,004.458	13.91	0.9736	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			4.39430	5.022	13.82	0.0279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,037.89430	984.722	13.82	0.9721	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			42.88060	49.548	13.93	0.1298	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,075.78060	1,026.448	13.93	0.8702	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			42.00750	48.552	13.94	0.1276	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,084.90750	1,035.452	13.94	0.8724	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			43.77190	50.563	13.92	0.1321	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,066.67190	1,017.463	13.92	0.8679	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			393.91820	427.586	12.40	0.5792	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			318.41820	293.486	12.40	0.4208	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			388.99330	422.403	12.41	0.5747	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			323.49330	298.303	12.41	0.4253	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			384.11690	417.265	12.41	0.5703	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			328.61690	303.165	12.41	0.4297	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			389.66960	412.139	13.77	0.4314	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			788.86960	765.639	13.77	0.5686	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			386.63050	408.970	13.79	0.4288	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			795.83050	772.470	13.79	0.5712	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			392.73290	415.338	13.76	0.4339	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			781.93290	758.838	13.76	0.5661	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			1.26710		1.25950			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27510		1.26730			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28310		1.27500			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34820		1.34220			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			605.00000	529.000		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			705.00000	629.000		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			505.00000	429.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,027.00000	949.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,127.00000	1,049.000		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			927.00000	849.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			50.00000	131.000		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			250.00000	331.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			150.00000	231.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			222.00000	282.000		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			122.00000	182.000		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			322.00000	382.000		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			1.39830		1.40540			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40430		1.41140			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			1.22780		1.23200			0.0000	0.00	0	190
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.23680		1.24100			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥	On	03/05/2018	Foreign Exchange Future			8.82650	0.11315	8.89350			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.72350	0.11315	8.79260			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11315	945.18640	503.355	12.66	0.3906	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11315	810.18640	1,038.355	12.66	0.6094	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11315	888.47010	471.628	12.76	0.3712	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11315	853.47010	1,106.628	12.76	0.6288	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11315	1,003.68240	536.969	12.56	0.4106	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11315	768.68240	971.969	12.56	0.5894	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11315	1,137.83690	1,473.599	13.26	0.7160	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11315	672.83690	338.599	13.26	0.2840	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11315	1,769.75170	1,367.073	13.41	0.3970	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11315	2,543.75170	2,832.073	13.41	0.6030	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11315	5,320.38050	4,685.999	15.59	0.7601	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11315	794.38050	850.999	15.59	0.2399	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11315	1,722.24890	1,325.274	13.37	0.3891	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11315	2,596.24890	2,890.274	13.37	0.6109	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11315	1,675.49980	1,284.268	13.34	0.3813	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11315	2,649.49980	2,949.268	13.34	0.6187	0.00	0	0
Total R / ¥ Option												0.00	0	210,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥												0.00	0	210,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.74260	0.11315	8.81170			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.58660	0.11315	8.65590			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		0.11315	2,795.03260	2,253.672	13.73	0.5722	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11315	2,325.49070	2,619.848	12.97	0.6193	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11315	1,378.03260	1,527.672	13.73	0.4278	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11315	2,729.34470	2,193.268	13.69	0.5639	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11315	1,412.34470	1,567.268	13.69	0.4361	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11315	2,861.43400	2,314.881	13.78	0.5804	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11315	1,344.43400	1,488.881	13.78	0.4196	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11315	1,542.49070	1,145.848	12.97	0.3807	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11315	3,705.81670	3,211.285	15.07	0.5126	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11315	3,146.81670	3,345.285	15.07	0.4874	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11315	3,646.93430	3,157.279	15.04	0.5077	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11315	3,187.93430	3,391.279	15.04	0.4923	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11315	3,588.47710	3,103.753	15.01	0.5027	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11315	3,229.47710	3,437.753	15.01	0.4973	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.34770		9.26840			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.47580		9.39550			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.59920		9.51590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.16940		10.10070			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			13.69230	14.339	13.10	0.0691	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			845.29230	766.639	13.10	0.9309	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			13.46970	13.813	13.12	0.0669	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			855.06970	776.113	13.12	0.9331	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			13.92100	14.883	13.08	0.0714	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			835.52100	757.183	13.08	0.9286	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			96.08960	119.359	12.76	0.2661	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			700.58960	643.559	12.76	0.7339	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			94.44200	117.399	12.78	0.2625	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			708.94200	651.599	12.78	0.7375	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			97.76590	121.298	12.73	0.2698	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			692.26590	635.498	12.73	0.7302	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			422.75780	478.033	11.59	0.6204	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			276.85780	248.833	11.59	0.3796	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			417.59210	472.510	11.60	0.6159	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			281.69210	253.310	11.60	0.3841	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			427.97120	483.605	11.58	0.6248	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			272.07120	244.405	11.58	0.3752	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			481.36380	454.391	12.33	0.4263	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			581.05170	623.210	12.31	0.5797	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			470.35170	443.810	12.31	0.4203	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			576.54410	618.485	12.32	0.5767	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			475.84410	449.085	12.32	0.4233	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			572.06380	613.791	12.33	0.5737	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.96160		2.94380			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.91380		2.89590			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.86760		2.84950			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.86510		2.85260			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,120
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.31030	0.503	21.37	0.0064	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			716.51030	698.903	21.37	0.9936	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.30570	0.503	21.61	0.0064	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			726.50570	708.903	21.61	0.9936	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.31520	0.503	21.13	0.0065	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			706.51520	688.903	21.13	0.9935	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.44220	7.983	14.68	0.0691	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			470.54220	454.183	14.68	0.9309	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.09170	7.533	14.73	0.0656	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			480.19170	463.733	14.73	0.9344	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.81380	8.460	14.64	0.0728	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			460.91380	444.660	14.64	0.9272	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			69.77770	78.682	13.19	0.3903	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			190.27770	181.082	13.19	0.6097	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			66.68600	75.374	13.21	0.3783	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			197.18600	187.775	13.21	0.6217	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			72.98460	82.105	13.17	0.4024	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			183.48460	174.505	13.17	0.5976	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			26.47810	28.599	15.91	0.1266	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			703.87810	693.499	15.91	0.8734	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			25.99960	28.059	15.97	0.1243	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			713.39960	702.959	15.97	0.8757	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			26.97030	29.154	15.84	0.1291	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			694.37030	684.054	15.84	0.8709	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,120

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 18/06/2018 Foreign Exchange Future			1.27340		1.25920			0.0000	0.00	0	0
ZMW / R On 17/09/2018 Foreign Exchange Future			1.24860		1.23330			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.22620		1.21080			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.18350		1.16900			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2 824 725 630.20	220,414	2,189,410
Total Options									23 843 879.26	138,061	3,216,850
Grand Total:									2,848,569,509.46	358,475	5,406,260