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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/05/2018 Foreign Exchange Future			12.56000		12.46300			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.56000		12.46640			0.0000	0.00	0	30,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.55670		12.46800			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.56180		12.47300			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.56680		12.47800			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.56850		12.47970			0.0000	0.00	0	30,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.57190		12.48300			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.58560		12.49640			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.60270		12.51320			0.0000	503,969,370.30	39,989	1,133,036
\$ / R On 20/06/2018 Foreign Exchange Future			12.60610		12.51650			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.62100		12.53120			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.62600		12.53620			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.63260		12.54270			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.65580		12.56570			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.66240		12.57230			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.66410		12.57390			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.66740		12.57720			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.67400		12.58380			0.0000	0.00	0	2,015
\$ / R On 07/08/2018 Foreign Exchange Future			12.68560		12.59530			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.69550		12.60520			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Future			12.72490		12.63430			0.0000	0.00	0	3,479
\$ / R	On	03/09/2018	Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R	On	17/09/2018	Foreign Exchange Future			12.75240		12.66140			0.0000	46,201,945.20	3,623	93,125
\$ / R	On	28/09/2018	Foreign Exchange Future			12.77010		12.67890			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			12.81380		12.72200			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.82030		12.72840			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.82350		12.73160			0.0000	12,823,500.00	1,000	2,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.83160		12.73950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.84450		12.75230			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.84940		12.75710			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.87150		12.77880			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.88860		12.79580			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.89330		12.80040			0.0000	0.00	0	25,417
\$ / R	On	31/12/2018	Foreign Exchange Future			12.91980		12.82660			0.0000	12,919,800.00	1,000	1,000
\$ / R	On	31/01/2019	Foreign Exchange Future			12.96810		12.87450			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.98830		12.89450			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.01150		12.91750			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.03900		12.94490			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.05280		12.95860			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.10480		13.01040			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.17280		13.07870			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.44540		13.35390			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.72780		13.63880			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.81730		13.72620			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.91070		13.81740			0.0000	0.00	0	0
Total \$ / R Future												575,914,615.50	45,612	1,499,110
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			0.58830	0.068	28.93	0.0013	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			463.58830	560.068	28.93	0.9987	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			2.56860	0.395	18.57	0.0051	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			518.96860	610.395	18.57	0.9949	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			6.16220	2.694	19.78	0.0244	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			474.16220	559.394	19.78	0.9756	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			73.63170	49.501	16.60	0.2616	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			176.63170	241.301	16.60	0.7384	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			195.20050	138.657	15.96	0.5465	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			68.20050	100.457	15.96	0.4535	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			356.71770	284.260	15.63	0.7467	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			34.71770	51.060	15.63	0.2533	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			535.49680	453.983	16.39	0.8804	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			13.49680	20.783	16.39	0.1196	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			203.38500	146.856	14.87	0.5356	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			81.38500	113.656	14.87	0.4644	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			122.05300	84.947	15.04	0.3590	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			151.75300	203.447	15.04	0.6410	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			126.76270	88.411	15.00	0.3698	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call		146.46270	196.911	15.00	0.6302	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put		186.23240	133.939	14.74	0.4702	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call		119.23240	155.839	14.74	0.5298	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call		297.62700	370.186	15.37	0.8169	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put		54.62700	38.286	15.37	0.1831	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,947.08710	2,858.168	30.64	0.9996	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.08710	0.068	30.64	0.0004	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put		327.32380	259.141	15.57	0.6723	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call		60.32380	81.041	15.57	0.3277	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,318.50010	1,229.903	20.48	0.9894	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1.50010	1.803	20.48	0.0106	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call		101.22380	133.331	14.94	0.4754	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put		218.22380	161.431	14.94	0.5246	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put		281.52720	217.496	15.32	0.6166	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call		74.52720	99.396	15.32	0.3834	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,407.15140	3,318.240	36.49	0.9994	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.15140	0.139	36.49	0.0006	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		387.64260	321.775	15.79	0.6615	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		84.04260	107.375	15.79	0.3385	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put		0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call		0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put		85.19920	65.123	14.14	0.2128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call		398.39920	467.823	14.14	0.7872	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put		237.85370	193.695	14.75	0.4531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call		201.05370	246.395	14.75	0.5469	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		0.02650	0.045	31.47	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,186.82650	5,097.345	31.47	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.02580	0.044	31.47	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,196.82580	5,107.344	31.47	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.02720	0.046	31.47	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		5,176.82720	5,087.346	31.47	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		16.90310	22.133	18.17	0.0745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,143.70310	1,059.433	18.17	0.9255	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		68.20120	85.940	16.37	0.2435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		605.00120	533.239	16.37	0.7565	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,867.44950	3,778.224	31.32	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.64950	0.924	31.32	0.0027	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,514.47050	1,603.743	17.95	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		1.27050	1.043	17.95	0.0049	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		76.23270	95.872	16.20	0.2666	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		563.03270	493.172	16.20	0.7334	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,597.42020	2,507.912	21.67	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		0.62020	0.612	21.67	0.0026	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		83.31260	104.590	16.07	0.2864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		530.11260	461.890	16.07	0.7136	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,627.42440	2,537.917	21.90	0.9974	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.62440	0.617	21.90	0.0026	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			222.56220	272.520	14.66	0.5833	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			209.36220	169.820	14.66	0.4167	0.00	0	115,480
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,987.48540	2,897.983	24.63	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.68540	0.683	24.63	0.0025	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			14.63710	19.213	18.35	0.0656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,201.43710	1,116.513	18.35	0.9344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			551.67740	630.889	13.79	0.8888	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			38.47740	28.189	13.79	0.1112	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,297.74560	2,208.526	20.94	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.94560	1.226	20.94	0.0051	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,020.02280	1,108.427	15.97	0.9750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			6.82280	5.727	15.97	0.0250	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			131.94550	163.588	15.35	0.4079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			368.74550	310.888	15.35	0.5921	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,007.27150	3,918.015	31.47	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.47150	0.715	31.47	0.0021	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,198.00000	2,108.866	20.71	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.20000	1.566	20.71	0.0064	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			38.21720	49.190	17.20	0.1511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			825.01720	746.490	17.20	0.8489	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,017.49140	2,927.990	24.86	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.69140	0.690	24.86	0.0025	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			52.03820	65.965	16.78	0.1946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			708.83820	633.265	16.78	0.8054	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			273.57420	330.355	14.49	0.6552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			160.37420	127.655	14.49	0.3448	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			24.82730	32.271	17.72	0.1044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			991.62730	909.571	17.72	0.8956	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,977.30520	3,888.064	31.47	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.50520	0.764	31.47	0.0023	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			46.23060	59.047	16.96	0.1769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			753.03060	676.347	16.96	0.8231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,917.47210	2,827.969	24.10	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.67210	0.669	24.10	0.0025	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			26.04920	33.826	17.66	0.1089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			972.84920	891.126	17.66	0.8911	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,647.64450	3,558.153	29.64	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.84450	0.853	29.64	0.0026	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			5.38170	7.193	19.34	0.0267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,592.18170	1,504.493	19.34	0.9733	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,866.85960	4,777.398	31.47	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05960	0.098	31.47	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			6.91880	9.256	19.11	0.0336	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,493.71880	1,406.556	19.11	0.9664	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,766.87640	4,677.425	31.47	0.9996	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.07640	0.125	31.47	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		10.61640	14.150	18.72	0.0496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,327.41640	1,241.450	18.72	0.9504	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		3,897.40670	3,808.211	31.47	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		0.60670	0.911	31.47	0.0027	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		4,696.89080	4,607.447	31.47	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		0.09080	0.147	31.47	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		10.35240	13.822	18.75	0.0485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,337.15240	1,251.122	18.75	0.9515	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,486.95170	4,397.541	31.47	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.15170	0.241	31.47	0.0008	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		8.89990	11.907	18.89	0.0423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,395.69990	1,309.207	18.89	0.9577	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		364.37640	430.843	14.23	0.7564	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		101.17640	78.143	14.23	0.2436	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		12.98600	17.078	18.49	0.0589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,249.78600	1,164.378	18.49	0.9411	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,406.98390	4,317.590	31.47	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.18390	0.290	31.47	0.0009	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		3.69880	4.928	19.68	0.0188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		1,740.49880	1,652.228	19.68	0.9812	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		357.79240	423.649	14.24	0.7501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		104.59240	80.949	14.24	0.2499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		11.45000	15.183	18.63	0.0529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,298.25000	1,212.483	18.63	0.9471	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,137.14860	4,047.836	31.47	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.34860	0.536	31.47	0.0016	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		11.16510	14.831	18.66	0.0517	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,307.96510	1,222.131	18.66	0.9483	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		3,277.54790	3,188.050	26.83	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		0.74790	0.750	26.83	0.0026	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		2,018.65430	1,929.744	20.31	0.9903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		1.85430	2.444	20.31	0.0097	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		23.66240	30.788	17.77	0.1002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		1,010.46240	928.088	17.77	0.8998	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		332.20910	395.565	14.31	0.7240	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		119.00910	92.865	14.31	0.2760	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put		2,787.44920	2,697.944	23.11	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call		0.64920	0.644	23.11	0.0026	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		456.55260	530.312	14.00	0.8322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		63.35260	47.612	14.00	0.1678	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		48.47530	61.724	16.89	0.1838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put		735.27530	659.024	16.89	0.8162	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put		2,707.43630	2,617.930	22.50	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call		0.63630	0.630	22.50	0.0026	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		0.64110	0.635	22.73	0.0026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,737.44110	2,647.935	22.73	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,036.80000	7,947.300	31.47	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	31.47	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,487.40600	2,398.075	21.37	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.60600	0.775	21.37	0.0033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			68.39840	51.623	14.04	0.1786	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			441.59840	514.323	14.04	0.8214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			434.22420	506.418	14.05	0.8159	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			71.02420	53.718	14.05	0.1841	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,315.82880	1,404.858	17.25	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.62880	2.158	17.25	0.0098	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			97.83340	75.406	14.21	0.2373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			371.03340	438.106	14.21	0.7627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			778.15940	864.788	14.71	0.9484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			14.95940	12.088	14.71	0.0516	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			870.71240	791.077	17.34	0.8635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			33.91240	43.777	17.34	0.1365	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			637.21560	721.747	13.96	0.9206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			24.01560	19.047	13.96	0.0794	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			4.28140	3.688	16.73	0.0162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,167.48140	1,256.388	16.73	0.9838	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			5.83820	4.942	16.22	0.0217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,069.03820	1,157.642	16.22	0.9783	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			759.13390	845.541	14.61	0.9454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			15.93390	12.840	14.61	0.0546	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			12.77830	10.398	14.97	0.0446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			825.97830	913.098	14.97	0.9554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			65.84220	49.588	14.02	0.1732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			449.04220	522.288	14.02	0.8268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			922.53050	1,010.406	15.47	0.9666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			9.33050	7.706	15.47	0.0334	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			730.71610	816.760	14.46	0.9404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			17.51610	14.060	14.46	0.0596	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			502.99810	579.651	13.90	0.8622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			49.79810	36.951	13.90	0.1378	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			183.92310	147.805	14.57	0.3805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			247.12310	300.505	14.57	0.6195	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			94.56570	72.735	14.19	0.2311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			377.76570	445.435	14.19	0.7689	0.00	0	3,000
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			184.77490	149.662	14.62	0.3747	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			261.27490	315.762	14.62	0.6253	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,090.09000	3,000.357	23.35	0.9956	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.29000	1.357	23.35	0.0044	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			0.00000	333.221	14.58	0.6047	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			0.00000	182.221	14.58	0.3953	28,790.85	158	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			0.00000	256.077	14.85	0.4892	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			0.00000	257.077	14.85	0.5108	40,618.23	158	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,291.66540	1,208.009	18.31	0.9177	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			22.86540	29.009	18.31	0.0823	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,570.13580	3,480.359	26.27	0.9960	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.33580	1.359	26.27	0.0040	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			766.47310	850.515	14.05	0.9165	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			30.27310	24.515	14.05	0.0835	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			275.55620	326.508	14.54	0.5871	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			239.35620	200.508	14.54	0.4129	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,461.05940	1,376.499	18.46	0.9360	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			17.25940	22.499	18.46	0.0640	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			675.71050	605.898	16.21	0.7383	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			91.91050	111.898	16.21	0.2617	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,221.90220	1,140.284	17.84	0.8904	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			34.60220	42.884	17.84	0.1096	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,100.91140	1,021.239	17.50	0.8658	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			43.61140	53.839	17.50	0.1342	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			555.20100	627.683	13.87	0.8195	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			82.50100	65.083	13.87	0.1805	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,282.61590	1,202.178	17.64	0.8718	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			48.31590	57.978	17.64	0.1282	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,370.75160	3,280.813	21.85	0.9917	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.05160	3.213	21.85	0.0083	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,644.96210	1,561.710	18.15	0.9215	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			27.26210	34.110	18.15	0.0785	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,151.20580	3,061.425	21.14	0.9900	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.50580	3.826	21.14	0.0100	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			17.24570	22.012	18.49	0.0532	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,894.94570	1,809.612	18.49	0.9468	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,740.15510	1,656.050	18.31	0.9302	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			24.05510	30.149	18.31	0.0698	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			107.99420	89.054	13.79	0.2009	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			625.19420	696.454	13.79	0.7991	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,279.43400	1,200.765	17.42	0.8505	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			63.23400	74.765	17.42	0.1495	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,738.84120	3,648.592	22.02	0.9935	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.64120	2.592	22.02	0.0065	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,240.27280	3,150.540	21.01	0.9887	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.07280	4.540	21.01	0.0113	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			211.87430	181.774	14.10	0.3188	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			487.17430	547.374	14.10	0.6812	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			67.85660	79.730	17.45	0.1517	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,332.55660	1,254.130	17.45	0.8483	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,588.07890	3,498.000	21.15	0.9913	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.37890	3.599	21.15	0.0087	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,042.77810	1,958.237	18.71	0.9319	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			27.97810	33.737	18.71	0.0681	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,275.47070	1,200.845	17.03	0.7989	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			109.77070	125.745	17.03	0.2011	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,938.81780	3,848.351	19.73	0.9925	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.11780	3.251	19.73	0.0075	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,422.55710	3,332.764	19.69	0.9836	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			6.85710	7.664	19.69	0.0164	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,486.71460	3,397.408	19.16	0.9804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			8.11460	9.808	19.16	0.0196	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			351.51130	392.610	14.84	0.4819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			540.11130	490.210	14.84	0.5181	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,678.49250	1,768.676	14.57	0.9633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.09250	16.276	14.57	0.0367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			314.70590	352.263	15.07	0.4440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			613.30590	559.863	15.07	0.5560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,513.51280	2,428.206	19.12	0.9320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			34.91280	40.607	19.12	0.0680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			500.15210	555.288	14.27	0.6113	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			338.75210	302.888	14.27	0.3887	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			447.19000	498.479	14.42	0.5698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			395.79000	356.079	14.42	0.4302	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,319.19070	3,230.455	19.21	0.9751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			10.59070	12.855	19.21	0.0249	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,388.09710	3,299.109	19.19	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			9.49710	11.509	19.19	0.0226	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			429.10010	479.001	14.48	0.5549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			417.70010	376.601	14.48	0.4451	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,145.69120	1,075.086	16.51	0.7460	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			157.09120	177.486	16.51	0.2540	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			145.09040	164.020	16.67	0.2373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,213.69040	1,141.620	16.67	0.7627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,360.52810	4,269.891	19.04	0.9947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.92810	2.291	19.04	0.0053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			210.20350	236.754	15.91	0.3235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			908.80350	844.354	15.91	0.6765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,427.51970	3,338.399	19.18	0.9787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.91970	10.799	19.18	0.0213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			994.19010	1,073.842	13.38	0.8627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			82.79010	71.442	13.38	0.1373	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			234.89020	264.122	15.68	0.3538	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			823.49020	761.721	15.68	0.6462	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,634.98630	3,545.281	19.12	0.9842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.38630	7.681	19.12	0.0158	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			915.05360	992.282	13.47	0.8359	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	11.85	Put			103.65360	89.882	13.47	0.1641	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			802.92810	876.040	13.60	0.7909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			141.52810	123.640	13.60	0.2091	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			861.95770	798.907	15.78	0.6603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			223.35770	251.307	15.78	0.3397	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,118.86100	1,201.638	13.26	0.8978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			57.46100	49.238	13.26	0.1022	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			608.92210	671.024	13.98	0.6864	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			247.52210	218.624	13.98	0.3136	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,205.54280	1,290.078	13.17	0.9178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			44.14280	37.678	13.17	0.0822	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			489.42430	442.217	14.67	0.4895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			380.82430	424.617	14.67	0.5105	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,021.13680	953.559	16.20	0.7119	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			182.53680	205.959	16.20	0.2881	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,034.98460	1,115.748	13.34	0.8751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			73.58460	63.348	13.34	0.1249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			227.28520	200.095	13.90	0.2952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			638.68520	702.494	13.90	0.7048	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			876.77270	952.692	13.51	0.8215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			115.37270	100.292	13.51	0.1785	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,223.18900	1,308.838	13.23	0.9203	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			41.78900	36.438	13.23	0.0797	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			416.53190	464.797	14.53	0.5437	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			435.13190	392.397	14.53	0.4563	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			785.63490	725.191	15.57	0.6317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			247.03490	277.591	15.57	0.3683	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			508.17250	459.944	14.73	0.5003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			369.57250	412.344	14.73	0.4997	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			640.87010	586.192	15.15	0.5693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			302.27010	338.592	15.15	0.4307	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			341.08290	381.197	14.90	0.4714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			559.68290	508.797	14.90	0.5286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			510.29970	566.136	14.24	0.6189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			328.89970	293.736	14.24	0.3811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,491.40600	4,582.405	18.77	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00600	0.005	18.77	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			461.16510	513.498	14.38	0.5811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			379.76510	341.098	14.38	0.4189	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			563.45320	622.785	14.09	0.6566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			282.05320	250.385	14.09	0.3434	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			45.88470	53.198	18.66	0.0873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,244.48470	2,160.798	18.66	0.9127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			45.43280	52.680	18.68	0.0865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,254.03280	2,170.280	18.68	0.9135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			46.34140	53.721	18.64	0.0880	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,234.94140	2,151.321	18.64	0.9120	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,274.21980	1,202.085	16.75	0.7623	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			153.11980	172.185	16.75	0.2377	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,124.51360	4,038.606	20.51	0.9840	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.41360	8.706	20.51	0.0160	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,579.46580	3,495.993	20.17	0.9720	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			8.36580	16.093	20.17	0.0280	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,875.91610	1,797.933	17.68	0.8384	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			107.91610	121.733	17.68	0.1616	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,401.32490	2,318.625	18.46	0.8916	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			69.72490	78.925	18.46	0.1084	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,273.15360	1,204.032	16.50	0.7264	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			204.75360	227.532	16.50	0.2736	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,302.20580	4,215.240	21.11	0.9720	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			13.80580	18.740	21.11	0.0280	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,762.55970	3,677.260	20.80	0.9562	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			24.15970	30.760	20.80	0.0438	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			202.33550	224.483	16.56	0.2672	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,322.83550	1,252.883	16.56	0.7328	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,090.07850	4,003.730	21.04	0.9639	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			19.57850	25.329	21.04	0.0361	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			150.75150	135.119	13.53	0.1955	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			990.25150	1,066.719	13.53	0.8045	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,204.12950	2,123.751	18.03	0.8617	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			96.42950	108.251	18.03	0.1383	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,951.85260	2,041.491	14.26	0.9594	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			24.75260	22.091	14.26	0.0406	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			825.46370	769.663	15.36	0.5820	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			362.56370	399.063	15.36	0.4180	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			104.28180	93.418	13.37	0.1436	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,191.38180	1,272.818	13.37	0.8564	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,273.64750	1,206.446	16.33	0.6987	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			252.44750	277.946	16.33	0.3013	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,550.88190	4,462.705	21.02	0.9672	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			19.68190	24.205	21.02	0.0328	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,956.64990	3,871.193	21.02	0.9462	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			35.44990	42.693	21.02	0.0538	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,966.42020	2,881.015	19.01	0.9030	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			72.22020	79.615	19.01	0.0970	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,154.30470	1,090.427	16.00	0.6609	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			300.10470	329.027	16.00	0.3391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,466.27710	4,378.126	20.90	0.9598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			26.67710	31.426	20.90	0.0402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			503.40680	548.869	14.84	0.5043	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			663.00680	615.569	14.84	0.4957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,214.38310	3,128.207	19.47	0.9136	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,380.27980	2,299.660	18.10	0.8565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			0.00000	445.445	15.32	0.4302	8,908,896.00	20,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			109.90610	122.106	18.11	0.1426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,389.50610	2,308.806	18.11	0.8574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			109.14060	121.258	18.13	0.1417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,398.74060	2,317.958	18.13	0.8583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			110.67980	122.960	18.10	0.1435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			247.64720	271.780	16.53	0.2864	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			641.70440	697.366	14.37	0.5962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			471.30440	434.066	14.37	0.4038	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,438.86780	1,369.339	16.62	0.7220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			239.26780	262.639	16.62	0.2780	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			0.00000	802.145	15.32	0.5698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			422.46920	461.783	15.24	0.4424	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,315.85840	2,235.828	18.01	0.8501	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			116.25840	129.128	18.01	0.1499	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			769.52030	832.259	14.02	0.6680	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			349.12030	318.959	14.02	0.3320	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,397.24720	1,328.480	16.53	0.7136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			112.93390	102.440	13.37	0.1453	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,274.44930	1,208.119	16.26	0.6871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			274.84930	301.419	16.26	0.3129	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			688.51480	640.016	14.91	0.5064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			488.91480	533.316	14.91	0.4936	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			822.06920	768.483	15.24	0.5576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			64.78310	71.507	19.47	0.0864	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,215.26860	2,136.224	17.87	0.8394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			125.66860	139.524	17.87	0.1606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			405.31450	371.764	14.19	0.3665	3,717,637.00	10,000	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			705.71450	765.064	14.19	0.6335	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,273.33390	1,355.740	13.37	0.8547	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,273.68130	1,208.453	16.15	0.6746	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			300.28130	328.253	16.15	0.3254	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,778.00420	4,688.906	20.73	0.9639	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			24.60420	28.706	20.73	0.0361	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,146.77780	4,060.126	20.73	0.9415	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			43.37780	49.926	20.73	0.0585	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			581.60860	542.097	14.50	0.4308	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			666.10860	720.197	14.50	0.5692	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,372.73940	2,295.764	17.74	0.8178	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			167.23940	184.064	17.74	0.1822	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			616.40820	576.795	14.53	0.4311	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			703.90820	758.295	14.53	0.5689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,158.72840	1,234.284	13.71	0.7534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			273.82840	255.285	13.71	0.2466	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,625.66930	2,719.233	12.52	0.9818	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	10.33	Put			10.76930	10.233	12.52	0.0182	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			365.70040	395.466	16.25	0.3342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,470.80040	1,406.466	16.25	0.6658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,340.87030	1,421.417	13.55	0.8074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			195.97030	182.417	13.55	0.1926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			769.23670	825.844	14.41	0.5910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			584.33670	546.844	14.41	0.4090	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,017.88700	964.647	15.36	0.5600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			512.78700	553.647	15.36	0.4400	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,570.97040	1,654.279	13.26	0.8636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			126.07040	115.279	13.26	0.1364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,445.77100	2,369.793	17.69	0.8071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			190.67100	208.793	17.69	0.1929	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,385.28450	1,466.757	13.51	0.8191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			180.38450	167.757	13.51	0.1809	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,822.05310	1,753.473	16.86	0.7267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			286.95310	312.473	16.86	0.2733	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			178.48280	195.608	17.83	0.1821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,553.58280	2,476.608	17.83	0.8179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			177.50880	194.555	17.84	0.1812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,562.60880	2,485.555	17.84	0.8188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			179.46300	196.671	17.82	0.1830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,544.56300	2,467.671	17.82	0.8170	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			331.26490	309.549	13.82	0.2793	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,079.86490	1,152.349	13.82	0.7207	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			689.49050	649.621	14.58	0.4321	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			779.89050	834.421	14.58	0.5679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,195.12340	1,265.903	13.97	0.7111	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			396.42340	373.103	13.97	0.2889	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,889.45420	1,823.190	16.75	0.6905	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			388.15420	415.989	16.75	0.3095	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			431.30890	461.007	16.48	0.3376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,720.64800	1,656.116	16.49	0.6637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			427.39800	456.832	16.51	0.3350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,728.69800	1,664.032	16.51	0.6650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,712.60890	1,648.207	16.48	0.6624	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			0.00000	788.331	14.88	0.4608	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			0.00000	831.131	14.88	0.5392	1,246,695.75	1,500	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,412.36490	2,506.049	11.54	0.9644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			23.66490	23.249	11.54	0.0356	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			429.34800	458.916	16.49	0.3363	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			422.71160	446.426	17.87	0.2700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,888.81160	2,821.026	17.87	0.7300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			425.47660	449.286	17.85	0.2715	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,871.57660	2,803.886	17.85	0.7285	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,738.76040	6,653.905	20.00	0.9273	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			92.66040	99.305	20.00	0.0727	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			424.09390	447.850	17.86	0.2708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,880.19390	2,812.450	17.86	0.7292	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			767.30120	795.763	16.92	0.3867	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,298.50120	2,237.963	16.92	0.6133	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			765.09740	793.481	16.93	0.3857	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,306.29740	2,245.681	16.93	0.6143	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			769.51310	798.053	16.92	0.3876	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,290.71310	2,230.253	16.92	0.6124	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,440.31060	2,377.587	17.12	0.6150	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			796.51060	824.887	17.12	0.3850	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			873.98990	903.673	17.11	0.4018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,416.58990	2,352.973	17.11	0.5982	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			878.57280	908.409	17.09	0.4035	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,401.17280	2,337.709	17.09	0.5965	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			876.27740	906.037	17.10	0.4026	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,408.87740	2,345.337	17.10	0.5974	0.00	0	0
Total \$ / R Option												13,942,637.83	31,816	2,733,060
Total \$ / R												589,857,253.33	77,428	4,232,170
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.60270		12.51320			0.0000	25,205.40	2	427
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.75240		12.66140			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.89330		12.80040			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.17280		13.07870			0.0000	0.00	0	0
Total \$ / R MAXI Future												25,205.40	2	484
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			825.19560	1,104.118	18.95	0.0395	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			142,505.19560	133,834.118	18.95	0.9605	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			804.68360	1,076.688	18.98	0.0386	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			143,484.68360	134,806.688	18.98	0.9614	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			846.25940	1,132.273	18.93	0.0404	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			141,526.25940	132,862.273	18.93	0.9596	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,938.33950	12,485.906	17.25	0.1869	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			145,798.33950	138,245.907	17.25	0.8131	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,824.64670	12,366.291	17.27	0.1853	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			146,684.64670	139,126.291	17.27	0.8147	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,053.45290	12,606.789	17.23	0.1885	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			144,913.45290	137,366.789	17.23	0.8115	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,179.98850	11,313.249	18.26	0.1332	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			249,139.98850	240,983.249	18.26	0.8668	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,109.75240	11,235.376	18.27	0.1323	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			250,069.75240	241,905.376	18.27	0.8677	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,039.86690	11,158.311	18.28	0.1315	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			250,999.86690	242,828.311	18.28	0.8685	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			42,929.93220	45,891.601	16.49	0.3363	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		172,059.93220	165,611.601	16.49	0.6637		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		42,734.93880	45,683.186	16.51	0.3350		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		172,864.93880	166,403.186	16.51	0.6650		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		43,126.01290	46,100.659	16.48	0.3376		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		171,256.01290	164,820.659	16.48	0.6624		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												25,205.40	2	484
£ / R On	18/06/2018	Foreign Exchange Future			17.04000		16.89380		0.0000		4,413,360.00	259	428,549	
£ / R On	17/09/2018	Foreign Exchange Future			17.31730		17.16910		0.0000		0.00	0	18,594	
£ / R On	14/12/2018	Foreign Exchange Future			17.58350		17.43330		0.0000		0.00	0	7,517	
£ / R On	18/03/2019	Foreign Exchange Future			17.87150		17.72180		0.0000		0.00	0	4,932	
£ / R On	14/06/2019	Foreign Exchange Future			18.13950		17.98970		0.0000		0.00	0	5,465	
Total £ / R Future												4,413,360.00	259	465,057
£ / R On	18/06/2018	Foreign Exchange Option	0.20	Call		16,693.80000	16,840.000	16.75	1.0000		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	16.75	0.0000		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.89	Call		50.53390	70.834	16.44	0.1647		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.89	Put		1,046.73390	920.834	16.44	0.8353		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.50	Call		106.38820	140.855	15.67	0.2908		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.50	Put		712.58820	600.855	15.67	0.7092		0.00	0	500	
£ / R On	18/06/2018	Foreign Exchange Option	20.40	Put		3,507.30480	3,361.161	22.23	0.9965		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	20.40	Call		1.10480	1.161	22.23	0.0035		0.00	0	500	
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Call		49.46740	69.565	16.46	0.1621		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Put		1,055.66740	929.565	16.46	0.8379		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Call		48.42090	68.218	16.47	0.1595		0.00	0	0	
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Put		1,064.62090	938.218	16.47	0.8405		0.00	0	0	
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Call		245.88150	285.489	15.74	0.2986		0.00	0	0	
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Put		1,326.78150	1,218.189	15.74	0.7014		0.00	0	0	
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Call		243.91310	283.250	15.75	0.2967		0.00	0	0	
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Put		1,334.81310	1,225.950	15.75	0.7033		0.00	0	0	
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Call		247.86550	287.742	15.73	0.3005		0.00	0	0	
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Put		1,318.76550	1,210.442	15.73	0.6995		0.00	0	0	
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Call		530.06880	590.251	15.36	0.4211		0.00	0	0	
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Put		1,216.76880	1,126.751	15.36	0.5789		0.00	0	0	
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Call		527.05000	586.958	15.37	0.4194		0.00	0	0	
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Put		1,223.75000	1,133.458	15.37	0.5806		0.00	0	0	
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Call		533.10390	593.560	15.35	0.4229		0.00	0	0	
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Put		1,209.80390	1,120.060	15.35	0.5771		0.00	0	0	
£ / R On	18/03/2019	Foreign Exchange Option	18.29	Call		753.85300	822.332	15.45	0.4628		0.00	0	0	
£ / R On	18/03/2019	Foreign Exchange Option	18.29	Put		1,322.05300	1,240.832	15.45	0.5372		0.00	0	0	
£ / R On	18/03/2019	Foreign Exchange Option	18.30	Call		750.48430	818.721	15.46	0.4614		0.00	0	0	
£ / R On	18/03/2019	Foreign Exchange Option	18.30	Put		1,328.68430	1,247.221	15.46	0.5386		0.00	0	0	
£ / R On	18/03/2019	Foreign Exchange Option	18.31	Call		747.12330	815.124	15.47	0.4599		0.00	0	0	
£ / R On	18/03/2019	Foreign Exchange Option	18.31	Put		1,335.32330	1,253.624	15.47	0.5401		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			884.21800	953.995	15.56	0.4663	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,524.51800	1,444.495	15.56	0.5337	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			880.85920	950.429	15.57	0.4651	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,531.15920	1,450.929	15.57	0.5349	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			887.58920	957.573	15.56	0.4676	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,517.88920	1,438.073	15.56	0.5324	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												4,413,360.00	259	466,057
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11393		0.11367			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11456		0.11430			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11602		0.11576			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11809		0.11783			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12260		0.12235			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			4.42010	4.706	21.07	0.0186	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,637.42010	1,612.105	21.07	0.9814	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.07040	3.047	29.12	0.0095	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,636.07040	2,610.447	29.12	0.9905	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			47.15750	50.630	17.55	0.1651	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			680.15750	658.030	17.55	0.8349	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,569.80000	876,544.200	26.97	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,569.80000	877,544.200	26.97	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,569.80000	875,544.200	26.97	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,569.80000	822,544.200	26.97	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			109.10670	113.620	19.45	0.1706	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,533.20670	1,512.020	19.45	0.8294	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			46.84890	52.655	22.18	0.0815	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,470.94890	2,451.055	22.18	0.9185	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			286.40170	294.291	17.09	0.3856	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			710.50170	692.691	17.09	0.6144	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			514.91040	526.233	17.10	0.4768	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			732.01040	716.933	17.10	0.5232	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			266.57630	273.889	19.10	0.2780	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,483.67630	1,464.589	19.10	0.7220	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			983.31020	1,002.457	14.36	0.7595	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			200.41020	193.157	14.36	0.2405	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			642.88500	648.258	18.66	0.4185	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,408.38500	1,387.859	18.66	0.5815	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			482.10440	485.411	21.27	0.3118	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	Put			2,247.60440	2,225.011	21.27	0.6882	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			986.72430	994.041	17.10	0.5831	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			752.22430	733.641	17.10	0.4169	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			14.81210		14.70710			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.89060		14.78500			0.0000	79,203,101.40	5,319	111,277
€ / R	On	16/07/2018	Foreign Exchange Future			14.97960		14.87320			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.17410		15.06590			0.0000	455,223.00	30	61,407
€ / R	On	14/12/2018	Foreign Exchange Future			15.45280		15.34180			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.76240		15.64930			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.03450		15.92110			0.0000	0.00	0	5,256
Total € / R Future												79,658,324.40	5,349	190,326
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			307.88420	221.563	15.66	0.7093	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			34.98420	53.663	15.66	0.2907	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			43.54880	55.714	15.82	0.1560	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			57.49050	40.017	12.76	0.1378	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			542.49050	630.617	12.76	0.8622	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			17.30260	14.657	13.25	0.0578	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,786.75050	1,891.790	17.86	0.9953	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.75050	1.190	17.86	0.0047	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			375.98010	308.545	14.16	0.5610	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			160.98010	199.145	14.16	0.4390	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			888.54880	795.114	15.82	0.8440	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			47.19950	32.388	12.66	0.1167	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			18.63140	22.187	16.27	0.0711	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,233.63140	1,131.587	16.27	0.9289	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			82.62090	59.140	12.95	0.1859	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			467.62090	549.740	12.95	0.8141	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			792.30260	895.257	13.25	0.9422	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			15.81900	13.352	13.47	0.0526	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			7.11930	6.926	16.85	0.0251	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,662.11930	1,556.326	16.85	0.9749	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,291.13700	1,395.433	16.05	0.9815	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			6.13700	4.833	16.05	0.0185	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			582.19950	672.988	12.66	0.8833	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			9.92460	8.153	14.68	0.0318	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			97.42590	122.150	14.82	0.3010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			562.42590	481.550	14.82	0.6990	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,845.00380	6,739.402	28.83	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00380	0.002	28.83	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			830.81900	933.952	13.47	0.9474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			764.12570	674.098	15.45	0.7995	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	Put			5,765.04530	5,659.428	28.83	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.04530	0.028	28.83	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,825.74530	3,719.914	25.28	0.9984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.74530	0.514	25.28	0.0016	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,044.92460	1,148.753	14.68	0.9682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			57.89550	73.159	15.48	0.1970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			772.89550	682.559	15.48	0.8030	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			56.68910	71.649	15.51	0.1936	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			781.68910	691.049	15.51	0.8064	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			59.12570	74.698	15.45	0.2005	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			238.00900	199.687	13.34	0.3537	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			411.20900	479.287	13.34	0.6463	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			68.33760	81.444	16.68	0.1178	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			67.62480	80.644	16.69	0.1168	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			12.78260	10.878	20.20	0.0176	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,589.71700	1,697.331	12.47	0.9506	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			23.81700	23.231	12.47	0.0494	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			954.21530	1,040.769	12.61	0.8145	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			138.31530	116.669	12.61	0.1855	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,121.01770	2,025.751	16.70	0.8842	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,102.43760	2,007.344	16.68	0.8822	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,791.62370	1,699.809	16.30	0.8422	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			97.52370	113.909	16.30	0.1578	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			231.74970	262.054	14.85	0.3219	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,015.84970	937.954	14.85	0.6781	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,135.60120	1,054.455	15.10	0.7125	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,565.13960	6,456.754	20.43	0.9983	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.03960	0.854	20.43	0.0017	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,506.88260	4,396.778	20.20	0.9824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,111.72480	2,016.545	16.69	0.8832	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			66.91770	79.851	16.70	0.1158	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			201.50120	228.555	15.10	0.2875	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			122.20310	135.655	16.87	0.1416	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,660.40310	2,562.855	16.87	0.8584	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			121.43800	134.810	16.88	0.1408	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,669.63800	2,572.010	16.88	0.8592	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			120.67580	133.972	16.89	0.1400	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,678.87580	2,581.172	16.89	0.8600	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			601.28390	649.550	14.26	0.4518	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,101.98390	1,037.150	14.26	0.5482	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			607.60450	656.309	14.23	0.4554	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,088.30450	1,023.909	14.23	0.5446	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			604.43560	652.921	14.25	0.4536	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,095.13560	1,030.521	14.25	0.5464	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			607.10740	646.749	14.79	0.4012	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,546.00740	1,472.249	14.79	0.5988	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	16.87	Call			604.53970	644.012	14.81	0.3998	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,553.43970	1,479.512	14.81	0.6002	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			601.97800	641.288	14.82	0.3984	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,560.87800	1,486.788	14.82	0.6016	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												79,658,324.40	5,349	797,556
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.47110		9.39390			0.0000	2,367,775.00	250	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.59020		9.51220			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.70580		9.62700			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.94260		9.86330			0.0000	0.00	0	0
Total AU\$ / R Future												2,367,775.00	250	24,797
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,098.51190	1,022.033	16.43	0.9811	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			2.33970	3.035	16.48	0.0184	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,108.43970	1,031.935	16.48	0.9816	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			2.27010	2.941	16.54	0.0178	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,118.37010	1,041.841	16.54	0.9822	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			2.41190	3.133	16.43	0.0189	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			13.94780	17.646	15.28	0.0511	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,631.74780	1,557.446	15.28	0.9489	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			14.55170	18.377	15.26	0.0530	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,612.35170	1,538.177	15.26	0.9470	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			14.24660	18.008	15.27	0.0521	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,622.04660	1,547.808	15.27	0.9479	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,893.41700	1,820.331	15.75	0.9102	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			39.95950	45.616	15.77	0.0889	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,902.95950	1,829.816	15.77	0.9111	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			40.88030	46.653	15.74	0.0908	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,883.88030	1,810.853	15.74	0.9092	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			40.41700	46.131	15.75	0.0898	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			209.48920	230.931	14.37	0.2732	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,346.18920	1,288.331	14.37	0.7268	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			207.82200	229.105	14.38	0.2714	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,354.52200	1,296.505	14.38	0.7286	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			206.17240	227.298	14.39	0.2696	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,362.87240	1,304.698	14.39	0.7304	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,367,775.00	250	24,797
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.85380		9.78000			0.0000	3,448,830.00	350	2,200
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.11590		10.03830			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												3,448,830.00	350	2,200
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.06580	1.763	13.98	0.0126	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,041.06580	967.963	13.98	0.9874	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.99650	1.653	13.98	0.0119	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,050.99650	977.853	13.98	0.9881	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.13950	1.879	13.98	0.0133	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,031.13950	958.079	13.98	0.9867	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			726.25900	787.033	13.11	0.7585	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			167.95900	151.133	13.11	0.2415	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			719.24320	779.756	13.11	0.7552	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			170.94320	153.856	13.11	0.2448	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			733.30900	794.347	13.11	0.7617	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			165.00900	148.447	13.11	0.2383	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,448,830.00	350	2,200
CHF / R	On	18/06/2018	Foreign Exchange Future			12.60070		12.53660			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.85320		12.78780			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.10180		13.03490			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.61580		13.54760			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			2.81900	3.605	21.46	0.0132	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,006.21900	1,942.905	21.46	0.9868	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.77530	3.550	21.50	0.0130	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,016.17530	1,952.850	21.50	0.9870	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.86350	3.661	21.41	0.0134	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,996.26350	1,932.961	21.41	0.9866	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			31.90140	35.004	17.22	0.0649	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,274.10140	2,211.804	17.22	0.9351	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			31.60300	34.624	17.24	0.0642	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,283.80300	2,221.424	17.24	0.9358	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			31.30790	34.249	17.25	0.0636	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,293.50790	2,231.049	17.25	0.9364	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			431.48620	482.923	13.42	0.4882	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			606.58620	591.123	13.42	0.5118	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			427.93320	479.088	13.44	0.4853	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			613.03320	597.288	13.44	0.5147	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			435.07260	486.782	13.40	0.4911	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			600.17260	584.982	13.40	0.5089	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			402.49620	440.304	15.11	0.3377	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,574.89620	1,544.504	15.11	0.6623	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			400.57700	438.219	15.13	0.3363	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			1,582.97700	1,552.419	15.13	0.6637	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			398.67450	436.146	15.14	0.3349	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,591.07450	1,560.346	15.14	0.6651	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			1.98030		1.96360			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99600		1.97940			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01140		1.99440			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04100		2.02350			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			614.61570	498.685	13.96	0.6328	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			127.60570	172.268	14.13	0.3251	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			691.60570	569.268	14.13	0.6749	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			107.80100	146.655	14.30	0.2863	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			771.80100	643.655	14.30	0.7137	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			150.61570	201.685	13.96	0.3672	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,700.91400	1,568.235	14.76	0.7629	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			180.36710	211.568	14.87	0.2224	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,786.36710	1,651.568	14.87	0.7776	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			166.90970	196.117	14.97	0.2085	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,872.90970	1,736.117	14.97	0.7915	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			194.91400	228.235	14.76	0.2371	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,321.38770	1,449.827	12.95	0.7350	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			377.38770	335.827	12.95	0.2650	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,258.07150	1,382.846	12.99	0.7167	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			414.07150	368.846	12.99	0.2833	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,196.88180	1,317.888	13.04	0.6980	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			452.88180	403.888	13.04	0.3020	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,354.75480	1,463.176	13.62	0.6123	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			919.75480	853.176	13.62	0.3877	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,305.40520	1,412.172	13.66	0.5985	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			970.40520	902.172	13.66	0.4015	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,405.58300	1,515.673	13.57	0.6262	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			870.58300	805.673	13.57	0.3738	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			2.00130		1.98590			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04000		2.02410			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.07870		2.06170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22350		2.20790			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	2.23	Call			14.63530	15.099	19.66	0.0336	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,455.63530	2,302.099	19.66	0.9664	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			18.44560	19.099	19.11	0.0423	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,259.44560	2,106.099	19.11	0.9577	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			16.41490	16.963	19.38	0.0377	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,357.41490	2,203.963	19.38	0.9623	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			61.80830	72.751	16.96	0.0826	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,320.80830	3,172.751	16.96	0.9174	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			57.71400	68.072	17.07	0.0777	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,416.71400	3,268.072	17.07	0.9223	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			53.91540	63.724	17.18	0.0730	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,512.91540	3,363.725	17.18	0.9270	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,035.90420	944.831	14.04	0.4990	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			716.42120	791.379	14.11	0.4835	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,099.42120	1,004.379	14.11	0.5165	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			791.10420	874.067	13.97	0.5188	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			974.10420	887.067	13.97	0.4812	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			752.90420	831.831	14.04	0.5010	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,604.80760	1,694.264	14.31	0.6182	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,025.80760	959.264	14.31	0.3818	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,557.14600	1,644.504	14.37	0.6060	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,078.14600	1,009.504	14.37	0.3940	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,653.79080	1,745.366	14.24	0.6304	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			974.79080	910.366	14.24	0.3696	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			1.60700		1.59560			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62830		1.61640			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64810		1.63600			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73980		1.72800			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			11.82250	16.551	18.09	0.0473	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,655.82250	1,546.551	18.09	0.9527	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			9.88390	13.750	18.33	0.0398	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,753.88390	1,643.750	18.33	0.9602	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			14.18010	19.950	17.85	0.0563	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,558.18010	1,449.950	17.85	0.9437	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,512.49590	2,403.361	17.93	0.8899	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			89.48690	101.748	17.70	0.1274	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,325.48690	2,218.748	17.70	0.8726	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			82.71400	93.725	17.81	0.1185	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,418.71400	2,310.725	17.81	0.8815	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			76.49590	86.361	17.93	0.1101	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,054.34510	1,141.544	13.96	0.6951	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			394.34510	360.544	13.96	0.3049	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			997.05370	1,081.225	14.06	0.6730	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			437.05370	400.225	14.06	0.3270	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,114.17310	1,204.331	13.87	0.7169	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			354.17310	323.331	13.87	0.2831	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			964.56280	1,023.753	15.50	0.5035	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,284.56280	1,225.753	15.50	0.4965	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			929.91530	987.391	15.60	0.4899	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,349.91530	1,289.391	15.60	0.5101	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,000.57850	1,061.512	15.41	0.5173	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,220.57850	1,163.512	15.41	0.4827	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			0.12500		0.12390			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12450		0.12340			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12410		0.12300			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12070		0.11730			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			1.55620		1.54600			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58050		1.57010			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60390		1.59330			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65020		1.63940			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			8.66730		8.62940			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.77230		8.73400			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.87510		8.83560			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.37250		9.33520			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.51660	1.529	18.17	0.0099	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,212.11660	1,174.229	18.17	0.9901	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.47300	1.486	18.23	0.0096	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,222.07300	1,184.186	18.23	0.9904	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.56180	1.574	18.11	0.0101	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			1,202.16180	1,164.274	18.11	0.9899	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			28.76890	33.153	15.60	0.0928	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,224.76890	1,190.853	15.60	0.9072	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			28.14800	32.496	15.61	0.0912	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,234.14800	1,200.196	15.61	0.9088	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			29.40270	33.825	15.59	0.0945	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,215.40270	1,181.525	15.59	0.9055	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			319.68240	338.920	13.38	0.5005	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			404.08240	383.820	13.38	0.4995	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			315.77930	334.837	13.40	0.4962	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			410.17930	389.737	13.40	0.5038	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			311.92170	330.795	13.42	0.4919	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			416.32170	395.695	13.42	0.5081	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			345.69810	357.605	14.83	0.3852	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			930.49810	905.105	14.83	0.6148	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			343.06330	354.910	14.85	0.3828	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			937.86330	912.410	14.85	0.6172	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			348.35400	360.321	14.82	0.3875	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			923.15400	897.821	14.82	0.6125	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			1.26610		1.26000			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27260		1.26620			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27760		1.27120			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33620		1.33080			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			600.00000	539.000		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			700.00000	639.000		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			500.00000	439.000		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			1,038.00000	974.000		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			1,138.00000	1,074.000		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			938.00000	874.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			112.00000	176.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			12.00000	76.000		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			212.00000	276.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			108.00000	162.000		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			8.00000	62.000		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			208.00000	262.000		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			1.35210		1.35010			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35800		1.35600			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			1.18150		1.18160			0.0000	0.00	0	220
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18990		1.18990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	220
Total QUANTO € / \$												0.00	0	220
R / ¥	On	29/06/2018	Foreign Exchange Future			8.72920	0.11330	8.74880			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11330	1,238.48090	1,139.722	14.88	0.3784	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11330	2,550.48090	2,647.722	14.88	0.6216	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11330	1,196.98430	1,100.107	14.84	0.3696	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11330	2,608.98430	2,708.107	14.84	0.6304	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11330	1,280.86480	1,180.219	14.92	0.3871	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11330	2,492.86480	2,588.219	14.92	0.6129	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11330	4,727.23090	4,566.023	17.65	0.7833	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11330	639.23090	674.023	17.65	0.2167	0.00	0	0
Total R / ¥ Option												0.00	0	0
Total R / ¥												0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.77760	0.11330	8.79740			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.61950	0.11330	8.63860			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		0.11330	2,354.73140	2,215.468	15.73	0.6134	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11330	2,056.41050	2,149.404	14.59	0.6076	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11330	1,080.73140	1,139.468	15.73	0.3866	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11330	2,288.53640	2,150.638	15.67	0.6042	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11330	1,114.53640	1,174.638	15.67	0.3958	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11330	2,421.77910	2,281.167	15.79	0.6224	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11330	1,047.77910	1,105.167	15.79	0.3776	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11330	1,130.41050	1,025.404	14.59	0.3924	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11330	3,380.15880	3,255.318	15.84	0.5281	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11330	2,994.15880	3,060.318	15.84	0.4719	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11330	6,297.61250	6,153.390	17.76	0.7160	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11330	1,611.61250	1,658.390	17.76	0.2840	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11330	3,321.74210	3,200.085	15.81	0.5231	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11330	3,035.74210	3,105.085	15.81	0.4769	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11330	3,263.82820	3,145.327	15.77	0.5180	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11330	3,077.82820	3,150.327	15.77	0.4820	0.00	0	0
Total R / ¥EN Option												0.00	0	51,200
Total R / ¥EN												0.00	0	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.39190		9.32990			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.52370		9.46090			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.64870		9.58430			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.20690		10.14500			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			8.09080	11.027	15.57	0.0602	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			778.19080	719.127	15.57	0.9398	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			7.79750	10.638	15.62	0.0582	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			787.89750	728.738	15.62	0.9418	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			8.39540	11.430	15.53	0.0622	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			768.49540	709.530	15.53	0.9378	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			111.08570	127.042	13.65	0.2822	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			650.18570	603.342	13.65	0.7178	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			109.19530	124.905	13.67	0.2783	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			658.29530	611.206	13.67	0.7217	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			113.00990	129.205	13.63	0.2861	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			642.10990	595.505	13.63	0.7139	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			472.64650	514.981	12.44	0.6396	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			258.34650	236.281	12.44	0.3604	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			467.18460	509.214	12.44	0.6353	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			262.88460	240.515	12.44	0.3647	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			478.15750	520.796	12.43	0.6438	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			253.85750	232.095	12.43	0.3562	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			477.89240	451.953	13.03	0.4162	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			622.19000	658.550	13.01	0.5896	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			467.19000	441.650	13.01	0.4104	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			617.52370	653.686	13.02	0.5867	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			472.52370	446.786	13.02	0.4133	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			612.89240	648.853	13.03	0.5838	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			2.80210		2.79470			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.74150		2.73520			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.67910		2.67350			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.63150		2.63620			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.60920	0.669	35.99	0.0071	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			865.90920	858.569	35.99	0.9929	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.56280	0.618	35.99	0.0066	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			875.86280	868.518	35.99	0.9934	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.65880	0.723	35.98	0.0076	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			855.95880	848.623	35.98	0.9924	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.38040	5.164	19.66	0.0422	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			629.18040	623.664	19.66	0.9578	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.44140	5.198	19.92	0.0420	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			639.24140	633.698	19.92	0.9580	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.32050	5.131	19.41	0.0425	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			619.12050	613.631	19.41	0.9575	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			40.47150	43.332	16.90	0.2302	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			336.97150	334.232	16.90	0.7698	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			38.87990	41.672	16.94	0.2230	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			345.37990	342.572	16.94	0.7770	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			42.12520	45.055	16.86	0.2377	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			328.62520	325.955	16.86	0.7623	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			18.59960	19.506	19.37	0.0867	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			912.39960	918.006	19.37	0.9133	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			18.03160	18.923	19.37	0.0845	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			921.83160	927.423	19.37	0.9155	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			19.18420	20.105	19.37	0.0890	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			902.98420	908.606	19.37	0.9110	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22900		1.23140			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20070		1.20370			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17250		1.17460			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.12270		1.12480			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									665 828 110.30	51,822	2,197,635
Total Options									13 942 637.83	31,816	3,392,490
Grand Total:									679,770,748.13	83,638	5,590,125