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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/04/2018 Foreign Exchange Future			11.90280		11.80940			0.0000	119,028,000.00	10,000	60,250
\$ / R On 10/04/2018 Foreign Exchange Future			11.90810		11.81630			0.0000	0.00	0	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.91840		11.82650			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			11.92010		11.82820			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.93190		11.84000			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.93360		11.84160			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.93530		11.84330			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.94210		11.85000			0.0000	0.00	0	396
\$ / R On 02/05/2018 Foreign Exchange Future			11.94550		11.85340			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.95400		11.86180			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.95720		11.86490			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.96050		11.86810			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.96530		11.87280			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.96690		11.87430			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.97180		11.87900			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.99280		11.89940			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.02050		11.92670			0.0000	866,473,701.50	72,083	869,965
\$ / R On 29/06/2018 Foreign Exchange Future			12.03690		11.94320			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.04140		11.94770			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.04730		11.95370			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.06900		11.97510			0.0000	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Future			12.07510		11.98120			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.07670		11.98280			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.07980		11.98580			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.08600		11.99190			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.09680		12.00260			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.10600		12.01180			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.13380		12.03930			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.16010		12.06530			0.0000	608,005.00	50	50,377
\$ / R	On	28/09/2018	Foreign Exchange Future			12.17710		12.08210			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.21890		12.12300			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.22500		12.12910			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.22810		12.13210			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.23590		12.13970			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.24830		12.15180			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.25290		12.15630			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.27460		12.17750			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.29160		12.19410			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.29630		12.19870			0.0000	6,148,150.00	500	21,881
\$ / R	On	31/12/2018	Foreign Exchange Future			12.32260		12.22440			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.38970		12.29050			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.43990		12.34010			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.45350		12.35360			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.57470		12.47590			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.85430		12.75880			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.15290		13.05620			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.23670		13.13770			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.32400		13.22270			0.0000	0.00	0	0
Total \$ / R Future												992,257,856.50	82,633	1,111,599
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Put			81.72330	27.762	14.19	0.3342	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Call			41.12330	80.562	14.19	0.6658	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			8.54750	1.702	17.71	0.0283	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			207.94750	294.502	17.71	0.9717	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			202.83300	114.971	14.94	0.7673	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			12.23300	17.772	14.94	0.2327	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			248.79290	157.533	15.68	0.8539	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			8.19290	10.333	15.68	0.1461	0.00	0	20,000
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put			26.71490	11.970	14.21	0.1128	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call			193.01490	270.070	14.21	0.8872	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			400.21110	317.046	13.55	0.8344	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			16.71110	25.446	13.55	0.1656	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			155.41830	99.702	12.21	0.4662	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			83.61830	119.802	12.21	0.5338	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,450.09830	2,358.169	22.88	0.9996	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.09830	0.069	22.88	0.0004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,158.48270	3,066.496	28.46	0.9995	0.00	0	1,000

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\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.08270	0.096	28.46	0.0005	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,968.41830	3,876.450	32.96	0.9998	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.01830	0.050	32.96	0.0002	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			329.50790	258.516	13.23	0.6668	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			62.80790	83.816	13.23	0.3332	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			326.46840	257.760	13.05	0.6404	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			76.46840	99.860	13.05	0.3596	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			242.63570	303.177	12.12	0.7419	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			92.63570	61.076	12.12	0.2581	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			195.32340	142.608	12.45	0.4611	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			135.32340	174.708	12.45	0.5389	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			195.96780	249.035	12.25	0.6680	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			125.96780	86.935	12.25	0.3320	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			207.02790	261.988	12.22	0.6871	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			117.02790	79.888	12.22	0.3129	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			171.68350	123.642	12.39	0.4209	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			151.68350	195.742	12.39	0.5791	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,380.14320	3,287.991	26.96	0.9996	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.14320	0.091	26.96	0.0004	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			160.44460	206.873	12.36	0.5992	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			160.44460	114.773	12.36	0.4008	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			214.03310	157.901	12.50	0.4912	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			124.03310	160.001	12.50	0.5088	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,950.43660	1,858.368	19.21	0.9974	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.43660	0.468	19.21	0.0026	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,810.06250	3,717.956	28.81	0.9998	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.06250	0.056	28.81	0.0002	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			393.64230	469.968	11.99	0.8771	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			40.24230	24.468	11.99	0.1229	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			140.35880	99.945	12.38	0.3540	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			193.75880	245.445	12.38	0.6460	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			670.61500	586.427	14.53	0.8660	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			24.01500	31.927	14.53	0.1340	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			265.40250	205.709	12.65	0.5326	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			127.20250	159.709	12.65	0.4674	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.89200	1.051	18.31	0.0050	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,995.99200	1,903.851	18.31	0.9950	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,765.50390	3,673.286	28.94	0.9984	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.40390	0.486	28.94	0.0016	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			893.19390	806.158	15.11	0.9085	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			18.09390	23.358	15.11	0.0915	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,532.42940	2,439.894	19.85	0.9982	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.52940	0.394	19.85	0.0018	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,887.59380	3,795.179	27.73	0.9984	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.39380	0.479	27.73	0.0016	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,627.85080	2,535.200	20.12	0.9978	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.65080	0.500	20.12	0.0022	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			23.54870	29.459	15.04	0.1055	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			900.74870	814.159	15.04	0.8945	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,426.35540	2,333.678	18.82	0.9974	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.65540	0.578	18.82	0.0026	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			422.66890	352.253	13.37	0.6584	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			96.96890	119.153	13.37	0.3416	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			981.17500	1,071.673	14.05	0.9776	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			6.87500	4.773	14.05	0.0224	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			296.97390	356.173	12.28	0.7152	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			122.67390	89.273	12.28	0.2848	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			285.02280	226.878	12.80	0.5123	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			164.02280	198.678	12.80	0.4877	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,905.25310	1,812.755	16.91	0.9806	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.65310	5.555	16.91	0.0194	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,991.12050	3,897.904	24.49	0.9979	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.52050	0.704	24.49	0.0021	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,531.97630	3,438.498	23.53	0.9961	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.37630	1.298	23.53	0.0039	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02330	0.025	22.45	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,773.32330	5,679.525	22.45	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02270	0.024	22.45	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,783.32270	5,689.524	22.45	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02380	0.025	22.45	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,763.32380	5,669.526	22.45	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,453.72740	4,359.971	22.45	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.42740	0.471	22.45	0.0014	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,185.72400	3,091.989	20.20	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.42400	2.489	20.20	0.0071	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			14.43890	16.958	16.32	0.0473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,727.73890	1,636.458	16.32	0.9527	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			46.16280	53.414	15.58	0.1296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,169.46280	1,082.914	15.58	0.8704	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			112.93590	130.945	14.18	0.2821	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			686.23590	610.445	14.18	0.7179	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			947.46240	1,035.192	12.21	0.9485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			20.76240	14.692	12.21	0.0515	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			50.02590	57.922	15.45	0.1393	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,123.32590	1,037.422	15.45	0.8607	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			249.96260	288.567	12.81	0.5233	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			323.26260	268.067	12.81	0.4767	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			53.36130	61.812	15.35	0.1477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,086.66130	1,001.312	15.35	0.8523	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,215.70980	3,121.972	20.34	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.40980	2.472	20.34	0.0070	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			75.10070	87.151	14.83	0.1996	0.00	0	0

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\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			898.40070	816.651	14.83	0.8004	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,575.58690	3,481.828	21.99	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.28690	2.328	21.99	0.0062	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			12.71940	14.923	16.37	0.0422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,786.01940	1,694.423	16.37	0.9578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			29.15110	34.341	16.04	0.0877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,402.45110	1,313.841	16.04	0.9123	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,885.90740	2,792.199	18.83	0.9919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.60740	2.699	18.83	0.0081	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			530.63700	599.097	12.23	0.7956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			103.93700	78.597	12.23	0.2044	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			132.57960	153.760	13.90	0.3221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			605.87960	533.260	13.90	0.6779	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,593.61820	4,499.850	22.45	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.31820	0.350	22.45	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,785.98880	2,692.292	18.37	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.68880	2.792	18.37	0.0086	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			34.23730	40.334	15.97	0.1007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,327.53730	1,239.834	15.97	0.8993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,605.58000	3,511.820	22.13	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.28000	2.319	22.13	0.0061	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			37.82080	44.036	15.88	0.1088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,281.12080	1,193.536	15.88	0.8912	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,233.97470	4,140.246	22.45	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.67470	0.746	22.45	0.0021	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			20.16870	23.735	16.19	0.0636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,573.46870	1,483.235	16.19	0.9364	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,563.63910	4,469.873	22.45	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.33910	0.373	22.45	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			6.67990	7.780	16.62	0.0235	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,079.97990	1,987.280	16.62	0.9765	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,505.60480	3,411.849	21.67	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.30480	2.349	21.67	0.0063	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			21.01970	24.741	16.17	0.0660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,554.31970	1,464.241	16.17	0.9340	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,483.70140	4,389.942	22.45	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.40140	0.442	22.45	0.0013	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			5.37210	6.237	16.70	0.0192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,178.67210	2,085.737	16.70	0.9808	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,453.34830	5,359.552	22.45	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.04830	0.052	22.45	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,073.41280	4,979.623	22.45	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.11280	0.123	22.45	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,353.36050	5,259.566	22.45	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06050	0.065	22.45	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			9.64070	11.280	16.48	0.0329	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,912.94070	1,820.780	16.48	0.9671	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			11.43770	13.406	16.41	0.0384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,834.73770	1,742.906	16.41	0.9616	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,283.37080	5,189.577	22.45	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.07080	0.077	22.45	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			9.43600	11.038	16.49	0.0322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,922.73600	1,830.538	16.49	0.9678	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			165.87550	192.273	13.52	0.3854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			499.17550	431.773	13.52	0.6146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			8.29340	9.687	16.54	0.0287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,981.59340	1,889.187	16.54	0.9713	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			168.54350	195.350	13.49	0.3903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			491.84350	424.850	13.49	0.6097	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			10.06280	11.779	16.46	0.0342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,893.36280	1,801.279	16.46	0.9658	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,993.43440	4,899.647	22.45	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.13440	0.147	22.45	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3.86530	4.463	16.82	0.0142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,327.16530	2,233.963	16.82	0.9858	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			19.34960	22.767	16.20	0.0613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,592.64960	1,502.267	16.20	0.9387	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			10.28020	12.037	16.45	0.0348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,883.58020	1,791.537	16.45	0.9652	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,723.54120	4,629.765	22.45	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.24120	0.265	22.45	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			207.15580	239.725	13.14	0.4567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			400.45580	339.225	13.14	0.5433	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,864.72390	3,771.082	22.45	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.42390	1.582	22.45	0.0043	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,606.16870	2,512.498	17.54	0.9905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.86870	2.998	17.54	0.0095	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.36360	2.419	20.84	0.0067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,325.66360	3,231.919	20.84	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			155.60750	180.420	13.63	0.3665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			528.90750	459.919	13.63	0.6335	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,375.64530	3,281.897	21.07	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.34530	2.397	21.07	0.0066	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			414.01710	351.845	13.19	0.5539	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			200.71710	232.345	13.19	0.4461	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			35.63170	41.975	15.96	0.1042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,308.93170	1,221.475	15.96	0.8958	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,295.67540	3,201.932	20.71	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.37540	2.432	20.71	0.0068	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			484.55070	417.972	13.47	0.6049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			171.25070	198.472	13.47	0.3951	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,623.30000	8,529.500	22.45	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	22.45	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,075.78180	2,982.055	19.70	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.48180	2.555	19.70	0.0074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			293.15700	338.988	12.70	0.5808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			266.45700	218.488	12.70	0.4192	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			197.56740	228.733	13.22	0.4408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			420.86740	358.233	13.22	0.5592	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			768.40280	850.744	12.16	0.9049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			41.70280	30.244	12.16	0.0951	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			360.02520	413.362	12.55	0.6550	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			203.32520	162.862	12.55	0.3450	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			371.19470	425.694	12.52	0.6662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			194.49470	155.194	12.52	0.3338	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,449.63870	1,360.523	16.08	0.9197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			26.33870	31.023	16.08	0.0803	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			462.50710	525.563	12.35	0.7467	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			135.80710	105.063	12.35	0.2533	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			66.35610	49.172	12.13	0.1420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			643.05610	719.672	12.13	0.8580	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			90.09320	67.311	12.18	0.1818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			566.79320	637.811	12.18	0.8182	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			343.71350	395.311	12.58	0.6380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			217.01350	174.811	12.58	0.3620	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			173.45830	137.046	12.46	0.3062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			400.15830	457.546	12.46	0.6938	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			407.21170	345.509	13.17	0.5486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			203.91170	236.009	13.17	0.4514	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,875.13290	1,784.597	16.98	0.9470	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			18.33290	21.497	16.98	0.0530	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,157.41220	4,063.786	20.48	0.9980	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.61220	0.686	20.48	0.0020	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,678.45660	3,584.913	20.42	0.9950	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.65660	1.813	20.42	0.0050	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,047.53400	1,956.388	17.26	0.9563	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			15.23400	17.788	17.26	0.0437	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,801.89370	1,712.363	16.88	0.9321	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			25.59370	29.663	16.88	0.0679	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,677.26010	1,588.576	16.65	0.9193	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			30.96010	35.876	16.65	0.0807	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			270.34180	307.211	13.12	0.5019	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			386.64180	329.911	13.12	0.4981	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,858.21810	1,769.194	16.98	0.9210	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			33.31810	38.194	16.98	0.0790	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,960.14960	3,866.592	18.87	0.9956	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.34960	1.692	18.87	0.0044	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,231.08680	2,140.304	17.60	0.9468	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	24/07/2018	Foreign Exchange Option	14.19	Call		22.28680	25.404	17.60	0.0532	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,740.86550	3,647.450	18.85	0.9935	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		2.06550	2.550	18.85	0.0065	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		16.04210	18.589	18.05	0.0397	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,484.84210	2,393.489	18.05	0.9603	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,327.55630	2,236.476	17.78	0.9514	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		20.35630	23.176	17.78	0.0486	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		400.45850	347.242	13.27	0.4764	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		326.25850	367.042	13.27	0.5236	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,849.76760	1,761.376	16.89	0.9087	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		41.66760	47.376	16.89	0.0913	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,328.83280	4,234.934	18.51	0.9975	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		0.73280	0.934	18.51	0.0025	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,830.03330	3,736.425	18.51	0.9939	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		1.93330	2.424	18.51	0.0061	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		1.10080	1.406	18.17	0.0037	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		578.87320	516.224	13.85	0.5734	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		261.47320	293.024	13.85	0.4266	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		44.23450	50.082	16.95	0.0931	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,901.63450	1,813.282	16.95	0.9069	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,178.50080	4,084.606	18.17	0.9963	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,627.42370	2,536.891	17.96	0.9555	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		19.22370	22.891	17.96	0.0445	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,828.91010	1,742.568	16.70	0.8755	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		68.21010	76.368	16.70	0.1245	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,532.27870	4,437.598	17.68	0.9966	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.57870	1.398	17.68	0.0034	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		4,014.39790	3,919.596	17.68	0.9922	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		3.69790	3.396	17.68	0.0078	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,129.97280	1,212.532	12.27	0.8949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		64.67280	52.432	12.27	0.1051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		290.01320	320.789	14.22	0.4053	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		724.71320	660.689	14.22	0.5947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		4,082.46360	3,988.396	18.99	0.9841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		7.76360	8.496	18.99	0.0159	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		207.54090	229.872	14.90	0.3090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		992.24090	919.772	14.90	0.6910	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,983.57820	3,889.618	18.99	0.9820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		8.87820	9.718	18.99	0.0180	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		187.09760	207.202	15.12	0.2831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,081.79760	1,007.102	15.12	0.7169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		3,098.18640	3,005.347	18.31	0.9566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		23.48640	25.447	18.31	0.0434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		89.24400	99.453	16.46	0.1495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,753.94400	1,669.353	16.46	0.8505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		260.88110	288.815	14.43	0.3727	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			805.58110	738.715	14.43	0.6273	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,914.44600	3,820.569	18.99	0.9805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.74600	10.669	18.99	0.0195	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,023.11550	3,929.110	18.99	0.9829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.41550	9.210	18.99	0.0171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			251.04280	278.001	14.51	0.3614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			835.74280	767.901	14.51	0.6386	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,681.15910	1,597.411	16.34	0.8399	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			96.45910	107.511	16.34	0.1601	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,231.03570	4,136.830	18.99	0.9867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.33570	6.930	18.99	0.0133	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,956.98000	4,862.385	18.99	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.28000	2.486	18.99	0.0052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			128.23720	142.942	15.90	0.2050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,422.93720	1,342.842	15.90	0.7950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,370.78040	1,290.995	15.79	0.7847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			136.08040	151.095	15.79	0.2153	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			596.95410	654.096	12.98	0.6684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			281.65410	243.995	12.98	0.3316	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			142.99350	158.185	15.69	0.2242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,327.69350	1,248.086	15.69	0.7758	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			749.44510	816.163	12.67	0.7568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			184.14510	156.063	12.67	0.2432	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			542.93880	596.545	13.12	0.6316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			327.63880	286.445	13.12	0.3684	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			469.21770	517.621	13.32	0.5763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			403.91770	357.521	13.32	0.4237	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			625.44930	684.369	12.91	0.6867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			260.14930	224.269	12.91	0.3133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			685.44510	747.918	12.78	0.7225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			220.14510	187.818	12.78	0.2775	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			351.59490	388.130	13.82	0.4697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			586.29490	528.030	13.82	0.5303	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			30.82720	34.047	18.01	0.0566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,815.52720	2,723.947	18.01	0.9434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			762.72340	830.413	12.65	0.7634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			177.42340	150.313	12.65	0.2366	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			928.60310	857.887	14.75	0.6709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			223.90310	247.987	14.75	0.3291	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			30.53620	33.705	18.02	0.0560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,825.23620	2,733.605	18.02	0.9440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			30.24730	33.366	18.03	0.0555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,834.94730	2,743.266	18.03	0.9445	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,812.18010	1,727.610	16.52	0.8485	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			94.28010	104.710	16.52	0.1515	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,722.36900	4,627.925	19.17	0.9905	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	28/09/2018	Foreign Exchange Option	16.80	Call		4.46900	5.025	19.17	0.0095	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,177.02320	4,083.128	19.17	0.9819	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		9.12320	10.228	19.17	0.0181	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,436.57340	2,347.779	17.38	0.8938	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		69.57340	76.679	17.38	0.1062	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,978.33660	2,887.656	18.22	0.9261	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		47.43660	52.656	18.22	0.0739	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,797.06380	1,714.794	16.45	0.8178	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		129.16380	142.894	16.45	0.1822	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,895.95180	4,801.270	19.49	0.9847	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		8.05180	9.370	19.49	0.0153	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,352.73280	4,259.007	19.49	0.9738	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		14.83280	17.107	19.49	0.0262	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		127.98360	141.535	16.51	0.1786	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,848.28360	1,765.635	16.51	0.8214	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,681.51170	4,587.137	19.50	0.9797	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		11.21170	13.037	19.50	0.0203	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		384.01850	341.725	13.31	0.3731	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		623.71850	677.625	13.31	0.6269	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,772.92110	2,682.495	17.83	0.9062	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		64.72110	70.795	17.83	0.0938	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		286.99400	251.889	13.03	0.2993	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		773.29400	834.789	13.03	0.7007	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,396.09110	1,483.815	12.75	0.8998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		69.79110	60.915	12.75	0.1002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,295.45710	1,220.122	15.53	0.7124	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		231.75710	253.022	15.53	0.2876	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,785.41170	1,704.795	16.39	0.7925	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		162.91170	179.395	16.39	0.2075	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		5,142.88790	5,047.714	19.55	0.9817	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		10.38790	12.314	19.55	0.0183	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,541.64860	4,447.812	19.55	0.9688	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		19.14860	22.412	19.55	0.0312	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,548.73920	3,455.685	19.01	0.9292	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		52.83920	57.285	19.01	0.0708	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,651.80100	1,573.882	16.18	0.7625	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		195.90100	215.482	16.18	0.2375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		848.36310	913.024	13.07	0.7114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		289.66310	256.724	13.07	0.2886	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		76.00140	82.845	18.06	0.1004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,957.30140	2,866.545	18.06	0.8996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		1,117.90250	1,048.145	15.11	0.6475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		316.60250	344.445	15.11	0.3525	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,797.55500	3,705.799	19.44	0.9362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		46.25500	52.099	19.44	0.0638	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		1,276.88630	1,203.480	15.45	0.6864	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	13.20	Call			275.58630	299.780	15.45	0.3136	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			754.93230	696.421	14.28	0.5312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			453.63230	492.721	14.28	0.4688	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			76.43560	83.324	18.04	0.1009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,947.73560	2,857.023	18.04	0.8991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,780.37660	1,700.695	16.36	0.7814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			179.07660	196.995	16.36	0.2186	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			325.60650	354.239	15.04	0.3608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,086.90650	1,017.939	15.04	0.6392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,055.17170	4,960.052	19.52	0.9769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			13.87170	16.352	19.52	0.0231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,776.11100	2,686.280	17.75	0.8884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			84.81100	92.580	17.75	0.1116	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			75.57200	82.371	18.07	0.0998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,966.87200	2,876.071	18.07	0.9002	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,773.80290	1,694.830	16.30	0.7691	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			198.20290	217.430	16.30	0.2309	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,368.22870	5,272.274	19.42	0.9793	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			12.62870	14.874	19.42	0.0207	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,728.59150	4,634.144	19.42	0.9652	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			22.99150	26.744	19.42	0.0348	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,926.55280	2,836.691	17.75	0.8680	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			117.05280	126.391	17.75	0.1320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			128.35920	138.300	17.90	0.1355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,098.25920	3,008.400	17.90	0.8645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			251.36240	272.800	16.41	0.2484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,961.26240	1,882.900	16.41	0.7516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			938.44010	1,001.381	13.37	0.6808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			398.34010	361.481	13.37	0.3192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			127.76650	137.654	17.91	0.1349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,107.66650	3,017.753	17.91	0.8651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			127.17490	137.011	17.92	0.1343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,117.07490	3,027.111	17.92	0.8657	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			608.29290	560.587	13.89	0.4159	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			751.89290	804.087	13.89	0.5841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			310.33280	331.322	16.69	0.2610	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,204.43280	2,126.621	16.69	0.7390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			308.86510	329.764	16.70	0.2599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,212.96510	2,135.064	16.70	0.7401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			311.81300	332.888	16.68	0.2621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,195.91300	2,118.188	16.68	0.7379	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,300.72420	7,209.178	19.32	0.9487	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			59.52420	63.478	19.32	0.0513	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			335.29390	347.485	18.07	0.2228	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,386.49390	3,303.185	18.07	0.7772	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			334.45350	346.593	18.08	0.2222	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	15.82	Put			3,395.65350	3,312.293	18.08	0.7778	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			336.13820	348.375	18.05	0.2234	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,377.33820	3,294.075	18.05	0.7766	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			615.48520	635.918	17.05	0.3313	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,719.28520	2,643.018	17.05	0.6687	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			613.74350	634.103	17.06	0.3305	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,727.54350	2,651.203	17.06	0.6695	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			612.01540	632.301	17.07	0.3296	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,735.81540	2,659.401	17.07	0.6704	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,872.24880	2,793.785	17.24	0.6693	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			639.94880	660.485	17.24	0.3307	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			706.58610	728.608	17.21	0.3480	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,833.88610	2,754.608	17.21	0.6520	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			704.76580	726.713	17.22	0.3472	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,842.06580	2,762.713	17.22	0.6528	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			708.42030	730.517	17.20	0.3487	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,825.72030	2,746.517	17.20	0.6513	0.00	0	0
Total \$ / R Option												0.00	0	2,233,016
Total \$ / R												992,257,856.50	82,633	3,344,615
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.02050		11.92670			0.0000	300,512.50	25	400
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.16010		12.06530			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.29630		12.19870			0.0000	0.00	0	28
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.57470		12.47590			0.0000	0.00	0	0
Total \$ / R MAXI Future												300,512.50	25	478
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			760.72020	887.594	16.57	0.0265	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			202,090.72020	192,837.594	16.57	0.9735	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			794.33110	927.288	16.55	0.0276	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			200,124.33110	190,877.288	16.55	0.9724	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			777.35020	907.233	16.56	0.0270	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			201,107.35020	191,857.233	16.56	0.9730	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			6,822.01020	7,594.134	16.87	0.1175	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			201,292.01020	192,584.134	16.87	0.8825	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			6,757.59110	7,522.172	16.89	0.1165	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			202,227.59110	193,512.172	16.89	0.8835	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			6,887.09930	7,667.004	16.86	0.1185	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			200,357.09930	191,657.004	16.86	0.8815	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			7,144.60600	7,780.976	18.23	0.0945	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			306,274.60600	297,150.976	18.23	0.9055	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			7,104.86900	7,737.056	18.25	0.0940	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			307,234.86900	298,107.056	18.25	0.9060	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			7,065.58500	7,693.630	18.26	0.0935	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			308,195.58500	299,063.630	18.26	0.9065	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			31,033.28100	33,132.146	16.69	0.2610	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			220,443.28100	212,662.146	16.69	0.7390	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			30,886.51360	32,976.369	16.70	0.2599	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			221,296.51360	213,506.369	16.70	0.7401	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			31,181.30070	33,288.785	16.68	0.2621	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			219,591.30070	211,818.785	16.68	0.7379	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												300,512.50	25	478
£ / R	On 30/04/2018	Foreign Exchange Future			16.83840		16.65560			0.0000	0.00	0	9	
£ / R	On 15/05/2018	Foreign Exchange Future			16.88400		16.70010			0.0000	0.00	0	11	
£ / R	On 18/06/2018	Foreign Exchange Future			16.98420		16.79750			0.0000	83,732,106.00	4,930	180,021	
£ / R	On 17/09/2018	Foreign Exchange Future			17.24900		17.05850			0.0000	17,249,000.00	1,000	14,766	
£ / R	On 14/12/2018	Foreign Exchange Future			17.50950		17.31370			0.0000	0.00	0	3,045	
£ / R	On 18/03/2019	Foreign Exchange Future			17.78980		17.58890			0.0000	0.00	0	3,129	
£ / R	On 14/06/2019	Foreign Exchange Future			18.05470		17.85000			0.0000	0.00	0	5,465	
Total £ / R Future												100,981,106.00	5,930	206,446
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			646.83620	496.961	14.04	0.7239	0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			72.43620	105.361	14.04	0.2761	0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call			245.75380	322.077	13.52	0.5268	0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put			395.65380	288.077	13.52	0.4732	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call			16,597.50000	16,784.200	21.29	1.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	21.29	0.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			124.11950	155.079	15.15	0.2350	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put			1,216.61950	1,060.879	15.15	0.7650	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call			195.74020	242.138	14.57	0.3373	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put			898.24020	757.938	14.57	0.6627	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put			3,609.10730	3,422.608	18.11	0.9858	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call			6.60730	6.808	18.11	0.0142	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call			122.65950	153.274	15.16	0.2327	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put			1,225.15950	1,069.074	15.16	0.7673	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call			121.21600	151.490	15.17	0.2305	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put			1,233.71600	1,077.290	15.17	0.7695	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call			297.21680	342.267	15.45	0.3123	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put			1,488.71680	1,343.267	15.45	0.6877	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call			295.20200	339.959	15.46	0.3106	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put			1,496.70200	1,350.959	15.46	0.6894	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call			299.24540	344.590	15.44	0.3140	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put			1,480.74540	1,335.590	15.44	0.6860	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call			568.15950	638.022	15.31	0.4207	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put			1,364.45950	1,238.522	15.31	0.5793	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call			565.16190	634.743	15.32	0.4191	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put			1,371.46190	1,245.244	15.32	0.5809	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call			562.18470	631.480	15.33	0.4174	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put			1,378.48470	1,251.980	15.33	0.5826	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			769.59490	849.149	15.40	0.4565	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,470.69490	1,349.349	15.40	0.5435	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			766.31960	845.614	15.40	0.4551	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,477.41960	1,355.814	15.40	0.5449	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			763.05060	842.085	15.41	0.4537	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,484.15060	1,362.285	15.41	0.5463	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			872.35920	954.001	15.28	0.4584	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,652.35920	1,529.301	15.28	0.5416	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			869.09640	950.499	15.28	0.4572	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,659.09640	1,535.799	15.28	0.5428	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			875.64140	957.515	15.27	0.4597	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,645.64140	1,522.815	15.27	0.5403	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												100,981,106.00	5,930	207,446
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11236		0.11145			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11341		0.11247			0.0000	0.00	0	8,396
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11366		0.11272			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11548		0.11452			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11758		0.11658			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12210		0.12107			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,396
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.92	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,855.30000	875,764.100	24.92	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,855.30000	882,764.100	24.92	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	24.92	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.92	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,855.30000	876,764.100	24.92	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.92	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,855.30000	877,764.100	24.92	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			17.64830	17.513	17.66	0.0479	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,770.84830	1,677.013	17.66	0.9521	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			14.37690	15.076	24.37	0.0320	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,767.57690	2,674.576	24.37	0.9680	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			106.28450	114.861	16.60	0.2378	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			859.48450	774.361	16.60	0.7622	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.20	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,727.90000	876,634.000	23.20	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.20	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,727.90000	877,634.000	23.20	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.20	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,727.90000	875,634.000	23.20	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.20	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,727.90000	822,634.000	23.20	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			140.27610	145.306	18.75	0.1913	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,688.27610	1,596.906	18.75	0.8087	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			71.59210	73.330	21.09	0.0999	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,619.59210	2,524.930	21.09	0.9001	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			321.01120	337.153	16.83	0.3893	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			869.01120	788.753	16.83	0.6107	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			528.27420	555.272	16.95	0.4707	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			870.67420	797.572	16.95	0.5293	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			290.06350	302.824	18.72	0.2860	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,632.46350	1,545.124	18.72	0.7140	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			952.87530	1,005.031	14.39	0.7307	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			295.27530	247.331	14.39	0.2693	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			662.83770	679.940	18.72	0.4192	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,555.93770	1,469.440	18.72	0.5808	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			506.38750	516.476	21.18	0.3174	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,399.48750	2,305.975	21.18	0.6826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			991.35650	1,023.127	17.34	0.5740	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			884.45650	812.627	17.34	0.4260	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,396
€ / R	On	11/04/2018	Foreign Exchange Future			14.64740		14.50990			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.70730		14.56880			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.77870		14.63830			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.85940		14.71710			0.0000	50,150,475.00	3,375	120,862
€ / R	On	17/09/2018	Foreign Exchange Future			15.14130		14.99620			0.0000	135,363,222.00	8,940	56,817
€ / R	On	14/12/2018	Foreign Exchange Future			15.42440		15.27440			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.73700		15.58150			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.98500		15.82660			0.0000	0.00	0	5,256
Total € / R Future												185,513,697.00	12,315	190,273
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			392.22320	265.704	12.43	0.8278	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			12.12320	23.104	12.43	0.1722	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			696.27100	572.346	12.83	0.8465	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			25.07100	39.646	12.83	0.1535	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			478.30440	377.976	12.20	0.6104	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			136.60440	176.675	12.20	0.3896	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			141.78180	101.612	11.48	0.2226	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			558.88180	661.012	11.48	0.7774	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,724.10240	1,864.854	13.95	0.9841	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			7.00240	5.454	13.95	0.0159	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			498.78860	405.220	12.23	0.5565	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			215.88860	264.620	12.23	0.4435	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			998.94270	878.172	13.53	0.7863	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			86.04270	107.572	13.53	0.2137	0.00	0	29,734

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			49.10140	61.484	14.18	0.1317	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,332.00140	1,202.084	14.18	0.8683	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			176.27110	129.363	11.56	0.2658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			493.37110	588.763	11.56	0.7342	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			775.44560	897.861	11.48	0.8763	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			68.34560	48.461	11.48	0.1237	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			24.98430	31.517	14.94	0.0723	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,747.88430	1,612.117	14.94	0.9277	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,237.26780	1,373.847	12.42	0.9584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			20.16780	14.447	12.42	0.0416	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			593.47760	698.844	11.44	0.7978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			126.37760	89.444	11.44	0.2022	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			150.89260	186.153	12.75	0.3372	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			683.79260	576.753	12.75	0.6628	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,912.94660	6,770.669	22.93	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.04660	0.069	22.93	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			808.12220	933.663	11.56	0.8858	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			61.02220	44.263	11.56	0.1142	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,833.21750	5,691.051	22.93	0.9989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.31750	0.451	22.93	0.0011	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,896.38950	3,754.103	20.22	0.9920	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			3.48950	3.503	20.22	0.0080	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,003.65950	1,135.927	11.96	0.9276	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			36.55950	26.527	11.96	0.0724	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			104.72520	130.013	13.27	0.2509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			887.62520	770.613	13.27	0.7491	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			103.15620	128.149	13.29	0.2479	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			896.05620	778.749	13.29	0.7521	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			106.31530	131.902	13.25	0.2540	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			879.21530	762.502	13.25	0.7460	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			217.82930	251.454	13.92	0.2944	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,221.62930	1,110.154	13.92	0.7056	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,634.97150	6,490.178	18.59	0.9973	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,536.79690	1,678.687	11.75	0.9315	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			40.59690	37.387	11.75	0.0685	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			930.91830	1,040.485	11.77	0.7893	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			184.71830	149.185	11.77	0.2107	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			83.44760	98.564	15.37	0.1309	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,877.24200	1,752.101	15.01	0.8296	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			113.44200	133.401	15.01	0.1704	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			247.32000	285.059	13.70	0.3267	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,101.12000	993.759	13.70	0.6733	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			82.69970	97.692	15.38	0.1299	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.42460	15.208	18.39	0.0226	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.17150	1.478	18.59	0.0027	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,577.22460	4,433.908	18.39	0.9774	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	17.11	Put			2,196.49970	2,066.392	15.38	0.8701	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			81.96060	96.828	15.39	0.1289	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,205.76060	2,075.528	15.39	0.8711	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,187.24760	2,057.264	15.37	0.8691	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,741.23980	2,608.208	16.09	0.8493	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			134.87570	151.748	16.10	0.1499	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,750.47570	2,617.348	16.10	0.8501	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			134.11660	150.897	16.12	0.1492	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,759.71660	2,626.497	16.12	0.8508	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			135.63980	152.608	16.09	0.1507	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,170.31650	1,073.266	13.71	0.5504	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			607.95700	666.938	13.69	0.4532	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,156.45700	1,059.938	13.69	0.5468	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			604.87860	663.597	13.70	0.4514	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,163.37860	1,066.597	13.70	0.5486	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			601.81650	660.266	13.71	0.4496	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,643.35190	1,540.715	14.52	0.6026	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			597.48360	653.039	14.53	0.3960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,650.88360	1,548.039	14.53	0.6040	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			602.43830	658.411	14.51	0.3987	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,635.83830	1,533.411	14.51	0.6013	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			599.95190	655.715	14.52	0.3974	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												185,513,697.00	12,315	797,780
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.25940		9.15500			0.0000	12,037,220.00	1,300	10,769
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.37170		9.26650			0.0000	2,342,925.00	250	650
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.48340		9.37610			0.0000	0.00	0	11,562
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.71540		9.60750			0.0000	0.00	0	0
Total AU\$ / R Future												14,380,145.00	1,550	22,981
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,359.56620	1,256.619	14.26	0.9731	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.80190	6.342	14.20	0.0283	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,339.80190	1,236.942	14.20	0.9717	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.68240	6.178	14.23	0.0276	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,349.68240	1,246.778	14.23	0.9724	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.56620	6.019	14.26	0.0269	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,867.96150	1,765.898	14.74	0.9527	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			14.29470	17.326	14.75	0.0466	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,877.79470	1,775.626	14.75	0.9534	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			14.63150	17.876	14.72	0.0480	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,858.13150	1,756.176	14.72	0.9520	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			14.46150	17.598	14.74	0.0473	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			36.17390	41.427	15.49	0.0787	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,140.07390	2,038.027	15.49	0.9213	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			35.86540	41.051	15.51	0.0780	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,149.76540	2,047.651	15.51	0.9220	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			36.48690	41.807	15.47	0.0794	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,130.38690	2,028.407	15.47	0.9206	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			171.58260	193.478	14.29	0.2349	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,574.08260	1,488.078	14.29	0.7651	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			170.23120	191.966	14.30	0.2333	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,582.73120	1,496.566	14.30	0.7667	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			172.94570	195.000	14.28	0.2364	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,565.44570	1,479.600	14.28	0.7636	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												14,380,145.00	1,550	22,981
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.38820		9.32950			0.0000	4,694,100.00	500	1,740
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.63540		9.57250			0.0000	0.00	0	0
Total CAD/ R Future												4,694,100.00	500	1,740
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.80030	1.061	12.42	0.0063	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,491.30030	1,432.861	12.42	0.9937	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.75990	1.008	12.42	0.0060	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,501.25990	1,442.808	12.42	0.9940	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.84260	1.116	12.42	0.0066	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,481.34260	1,422.916	12.42	0.9934	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			453.45660	487.994	12.76	0.5816	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			360.95660	332.594	12.76	0.4184	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			448.58280	482.928	12.77	0.5777	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			366.08280	337.528	12.77	0.4223	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			458.36740	493.100	12.75	0.5855	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			355.86740	327.700	12.75	0.4145	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												4,694,100.00	500	1,740
CHF / R	On	18/06/2018	Foreign Exchange Future			12.61160		12.51790			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.86370		12.76780			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.11780		13.01900			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.61190		13.50780			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			13.06770	14.124	17.20	0.0370	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,035.16770	1,942.524	17.20	0.9630	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			12.95220	14.000	17.24	0.0367	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,045.05220	1,952.400	17.24	0.9633	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			13.18520	14.251	17.16	0.0374	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	18/06/2018	Foreign Exchange Option	14.53	Put			2,025.28520	1,932.651	17.16	0.9626	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			37.06000	42.752	15.48	0.0742	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,309.26000	2,219.052	15.48	0.9258	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			36.64240	42.283	15.49	0.0735	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,318.84240	2,228.583	15.49	0.9265	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			37.48250	43.225	15.47	0.0749	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,299.68250	2,209.525	15.47	0.9251	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			477.32400	517.289	12.84	0.4953	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			668.32400	609.489	12.84	0.5047	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			473.72500	513.431	12.85	0.4925	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			674.72500	615.631	12.85	0.5075	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			480.94960	521.175	12.82	0.4980	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			661.94960	603.375	12.82	0.5020	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			430.68160	458.437	14.70	0.3421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,642.88160	1,566.537	14.70	0.6579	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			428.72790	456.345	14.72	0.3408	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,650.92790	1,574.445	14.72	0.6592	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			426.78010	454.264	14.73	0.3394	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,658.98010	1,582.364	14.73	0.6606	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			1.90300		1.89500			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91900		1.91110			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.93460		1.92620			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96600		1.95830			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			96.01460	105.727	13.54	0.1733	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,346.01460	1,275.727	13.54	0.8267	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			84.68680	93.384	13.67	0.1558	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,434.68680	1,363.384	13.67	0.8442	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			108.78750	119.629	13.42	0.1925	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,258.78750	1,189.629	13.42	0.8075	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,333.34300	2,264.173	14.80	0.8401	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			135.28000	144.497	14.92	0.1508	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,424.28000	2,354.497	14.92	0.8492	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			126.84700	135.491	15.04	0.1423	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,515.84700	2,445.491	15.04	0.8577	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			144.34300	154.173	14.80	0.1599	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			916.08640	960.920	13.01	0.5683	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			754.08640	714.920	13.01	0.4317	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			869.69410	912.801	13.07	0.5493	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			807.69410	766.801	13.07	0.4507	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			964.43670	1,011.010	12.96	0.5874	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
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			702.43670	665.010	12.96	0.4126	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,235.99510	1,195.578	13.71	0.4755	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,078.85450	1,114.384	13.77	0.5112	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,295.85450	1,254.384	13.77	0.4888	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,040.02660	1,074.519	13.82	0.4981	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,357.02660	1,314.519	13.82	0.5019	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,118.99510	1,155.578	13.71	0.5245	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			2.02060		2.00070			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06130		2.04070			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09740		2.07640			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26210		2.24150			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,142.98720	1,947.538	14.39	0.9100	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			46.67900	50.046	14.68	0.0836	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,239.67900	2,044.046	14.68	0.9164	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			43.68590	46.901	14.97	0.0779	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,336.68590	2,140.901	14.97	0.9221	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			49.98720	53.538	14.39	0.0900	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			112.93250	126.761	15.92	0.1215	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,205.93250	3,013.761	15.92	0.8785	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			105.45190	117.939	15.95	0.1143	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,298.45190	3,104.939	15.95	0.8857	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			98.45740	109.698	15.99	0.1074	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,391.45740	3,196.698	15.99	0.8926	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			956.38370	1,057.566	13.93	0.5516	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			992.38370	883.566	13.93	0.4484	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			915.71820	1,013.191	14.01	0.5353	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,051.71820	939.191	14.01	0.4647	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			876.66440	970.493	14.09	0.5192	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,112.66440	996.493	14.09	0.4808	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,008.48120	922.253	14.26	0.3541	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,926.57260	2,051.531	14.13	0.6688	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			911.57260	830.531	14.13	0.3312	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,874.35030	1,996.755	14.19	0.6573	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			959.35030	875.755	14.19	0.3427	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,823.48120	1,943.253	14.26	0.6459	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			1.53520		1.52320			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
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55610		1.54400			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.57570		1.56300			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66810		1.65590			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			13.65600	18.114	16.80	0.0395	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,381.65600	2,266.114	16.80	0.9605	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			11.73320	15.595	16.91	0.0345	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,479.73320	2,363.595	16.91	0.9655	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			15.89570	21.035	16.69	0.0453	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,283.89570	2,169.035	16.69	0.9547	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			55.98860	63.180	17.08	0.0812	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,015.98860	2,902.180	17.08	0.9188	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			51.89190	58.600	17.19	0.0757	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,111.89190	2,997.600	17.19	0.9243	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			47.22600	53.869	17.27	0.0703	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,207.22600	3,092.869	17.27	0.9297	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			691.35650	752.287	13.83	0.5355	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			761.35650	695.287	13.83	0.4645	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			652.31600	709.789	13.93	0.5138	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			822.31600	752.789	13.93	0.4862	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			732.58970	797.032	13.73	0.5575	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			702.58970	640.032	13.73	0.4425	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			725.98390	767.548	15.68	0.4101	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,766.98390	1,686.548	15.68	0.5899	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			700.25900	740.421	15.78	0.3983	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,841.25900	1,759.421	15.78	0.6017	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			752.78760	795.798	15.58	0.4222	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,693.78760	1,614.798	15.58	0.5778	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			0.11750		0.11680			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11710		0.11610			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11650		0.11560			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11290		0.11350			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			1.54750		1.53490			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57150		1.55850			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59310		1.57980			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64280		1.62890			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.76610		8.65180			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.86790		8.75250			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.96960		8.85170			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.49030		9.37290			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			7.55960	10.386	14.70	0.0444	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,195.75960	1,084.286	14.70	0.9556	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			7.37070	10.116	14.73	0.0433	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,205.57070	1,094.016	14.73	0.9567	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			7.75380	10.664	14.67	0.0455	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,185.95380	1,074.564	14.67	0.9545	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			43.35830	55.332	14.44	0.1328	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,220.85830	1,117.432	14.44	0.8672	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			42.62060	54.422	14.45	0.1309	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,230.12060	1,126.522	14.45	0.8691	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			44.10770	56.258	14.42	0.1347	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,211.60770	1,108.358	14.42	0.8653	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			357.94330	414.918	13.09	0.5420	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			426.24330	365.318	13.09	0.4580	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			353.88480	410.136	13.10	0.5379	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			432.18480	370.536	13.10	0.4621	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			349.86610	405.391	13.11	0.5338	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			438.16610	375.791	13.11	0.4662	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			374.27530	416.449	14.37	0.4194	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			921.37530	846.149	14.37	0.5806	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			371.51120	413.403	14.38	0.4170	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			928.61120	853.103	14.38	0.5830	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			377.06440	419.517	14.35	0.4218	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			914.16440	839.217	14.35	0.5782	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			1.25030		1.24080			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25940		1.24770			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26890		1.25530			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33760		1.32640			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

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	18/06/2018	Foreign Exchange Option	1.32	Put			792.00000	697.000		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			892.00000	797.000		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			692.00000	597.000		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			1,223.00000	1,106.000		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			1,323.00000	1,206.000		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			1,123.00000	1,006.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			147.00000	11.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			53.00000	189.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			0.00000	89.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			47.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			64.00000	176.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	76.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			36.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			164.00000	276.000		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			1.41290		1.40840			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41850		1.41380			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			1.23620		1.23400			0.0000	0.00	0	190
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24520		1.24290			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥	On	03/05/2018	Foreign Exchange Future			8.90000	0.11173	8.97290			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.79820	0.11173	8.87150			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11173	2,001.71150	1,498.413	13.97	0.5306	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11173	1,072.71150	1,298.413	13.97	0.4694	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11173	1,938.82010	1,442.914	13.92	0.5192	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	03/05/2018	Foreign Exchange Option	8.89	Put		0.11173	1,109.82010	1,342.914	13.92	0.4808	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11173	2,065.57550	1,555.034	14.01	0.5419	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11173	1,036.57550	1,255.034	14.01	0.4581	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11173	1,310.58870	1,584.445	13.71	0.5385	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11173	1,639.58870	1,184.445	13.71	0.4615	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11173	2,639.03350	2,133.627	14.48	0.4679	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11173	2,624.03350	2,851.627	14.48	0.5321	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11173	6,320.35810	5,648.624	16.74	0.7576	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11173	1,005.35810	1,066.624	16.74	0.2424	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11173	2,585.61450	2,084.764	14.45	0.4614	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11173	2,670.61450	2,902.764	14.45	0.5386	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11173	2,532.79470	2,036.548	14.42	0.4549	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11173	2,717.79470	2,954.548	14.42	0.5451	0.00	0	0
Total R / ¥ Option												0.00	0	210,000
Total R / ¥												0.00	0	210,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.81800	0.11173	8.89140			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.65920	0.11173	8.73210			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		0.11173	3,811.76840	3,208.982	15.16	0.6105	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11173	1,597.76840	1,728.982	15.16	0.3895	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11173	3,743.33850	3,143.878	15.11	0.6043	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11173	1,629.33850	1,763.878	15.11	0.3957	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11173	3,880.70770	3,274.675	15.21	0.6167	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11173	1,566.70770	1,694.675	15.21	0.3833	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11173	2,437.89700	1,943.120	14.27	0.4628	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11173	2,423.89700	2,663.120	14.27	0.5372	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11173	4,542.78970	3,954.799	15.73	0.5469	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11173	3,221.78970	3,362.799	15.73	0.4531	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11173	4,481.48480	3,895.778	15.70	0.5425	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11173	3,260.48480	3,403.778	15.70	0.4575	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11173	4,420.56480	3,837.198	15.66	0.5381	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11173	3,299.56480	3,445.198	15.66	0.4619	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.17080		9.11440			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.29850		9.24140			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.42130		9.36220			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.99900		9.94140			0.0000	0.00	0	0
Total SGD / 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
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			14.52890	16.655	13.93	0.0671	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,000.12890	945.855	13.93	0.9329	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			14.17500	16.236	13.96	0.0656	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,009.77500	955.436	13.96	0.9344	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			14.89240	17.085	13.89	0.0687	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			990.49240	936.285	13.89	0.9313	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			94.88040	104.620	13.44	0.2246	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			853.48040	806.120	13.44	0.7754	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			93.46090	103.056	13.47	0.2217	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			862.06090	814.556	13.47	0.7783	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			96.32400	106.206	13.42	0.2275	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			844.92400	797.706	13.42	0.7725	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			379.75820	409.241	12.26	0.5416	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			387.55820	357.941	12.26	0.4584	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			375.54320	404.571	12.27	0.5375	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			393.34320	363.271	12.27	0.4625	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			384.01500	413.956	12.25	0.5458	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			381.81500	352.656	12.25	0.4542	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			543.87880	571.408	13.02	0.5309	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			592.47880	562.408	13.02	0.4691	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			539.93340	567.215	13.03	0.5281	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			598.53340	568.215	13.03	0.4719	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			536.02010	563.147	13.05	0.5253	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			604.62010	574.147	13.05	0.4747	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			2.93950		2.92410			0.0000	0.00	0	8,620
TRY / R	On	17/09/2018	Foreign Exchange Future			2.89340		2.87780			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.84460		2.83050			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.84440		2.82370			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	8,620
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.66200	0.540	19.20	0.0067	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			736.56200	721.040	19.20	0.9933	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.66240	0.541	19.42	0.0066	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			746.56240	731.041	19.42	0.9934	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.66180	0.539	18.99	0.0067	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			726.56180	711.039	18.99	0.9933	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.68920	7.100	14.00	0.0622	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			488.88920	473.700	14.00	0.9378	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.30700	6.672	14.03	0.0589	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			498.50700	483.272	14.03	0.9411	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.09470	7.555	13.97	0.0657	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			479.29470	464.155	13.97	0.9343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			68.04020	72.801	13.00	0.3655	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			207.54020	198.201	13.00	0.6345	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			65.18180	69.761	13.02	0.3542	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			214.68180	205.161	13.02	0.6458	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			71.00250	75.950	12.98	0.3771	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			200.50250	191.350	12.98	0.6229	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.55360	29.778	16.14	0.1280	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			734.85360	715.378	16.14	0.8720	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.09310	29.269	16.21	0.1258	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			744.39310	724.869	16.21	0.8742	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.02690	30.302	16.08	0.1303	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			725.32690	705.902	16.08	0.8697	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	8,620
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.25930		1.22850			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23530		1.20730			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21560		1.18690			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17800		1.15220			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 298 127 417.00	102,953	1,553,928
Total Options												0.00	0	3,052,723
Grand Total:												1,298,127,417.00	102,953	4,606,651