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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/05/2018 Foreign Exchange Future			12.74930		12.56000			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.74170		12.56000			0.0000	0.00	0	30,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.74170		12.55670			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.74470		12.56180			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.74900		12.56680			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.75050		12.56850			0.0000	0.00	0	30,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.75200		14.13180			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.75380		12.57190			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.76820		12.58560			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.78620		12.60270			0.0000	897,744,674.40	70,212	1,144,028
\$ / R On 20/06/2018 Foreign Exchange Future			12.78980		12.60610			0.0000	46,030,490.20	3,599	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.80510		12.62100			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.81020		12.62600			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.81690		12.63260			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.84050		12.65580			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.84730		12.66240			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.84900		12.66410			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.85240		12.66740			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.85910		12.67400			0.0000	0.00	0	2,015
\$ / R On 07/08/2018 Foreign Exchange Future			12.87100		12.68560			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
\$ / R	On	13/08/2018	Foreign Exchange Future			12.88110		12.69550			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.91130		12.72490			0.0000	0.00	0	3,479
\$ / R	On	03/09/2018	Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R	On	17/09/2018	Foreign Exchange Future			12.93930		12.75240			0.0000	10,351,440.00	800	93,328
\$ / R	On	28/09/2018	Foreign Exchange Future			12.95750		12.77010			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			13.00210		12.81380			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.00870		12.82030			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.01200		12.82350			0.0000	6,115,640.00	470	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			13.02030		12.83160			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.03350		12.84450			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.03840		12.84940			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.06140		12.87150			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			13.07920		12.88860			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.08410		12.89330			0.0000	14,536,435.10	1,111	25,925
\$ / R	On	31/12/2018	Foreign Exchange Future			13.11170		12.91980			0.0000	7,604,786.00	580	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			13.16210		12.96810			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.18320		12.98830			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.20750		13.01150			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.23660		13.03900			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.25120		13.05280			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.30620		13.10480			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.37500		13.17280			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.63760		13.44540			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.91490		13.72780			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.01320		13.81730			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.11580		13.91070			0.0000	0.00	0	0
Total \$ / R Future												982,383,465.70	76,772	1,508,264
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			0.06800	0.000	10.23	0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			560.06800	749.300	10.23	1.0000	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			0.39510	0.041	21.94	0.0006	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			610.39510	791.741	21.94	0.9994	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			2.69450	0.149	19.89	0.0019	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			559.39450	741.849	19.89	0.9981	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			49.50070	20.437	18.79	0.1231	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			241.30070	395.137	18.79	0.8769	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			138.65660	64.597	17.67	0.3160	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			100.45660	209.297	17.67	0.6840	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			453.98340	301.635	16.74	0.7549	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			20.78340	50.634	16.74	0.2451	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			146.85560	75.782	16.45	0.3280	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			113.65560	224.782	16.45	0.6720	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			284.25970	162.696	16.08	0.5543	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			51.05970	111.696	16.08	0.4457	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			84.94720	42.738	16.79	0.2025	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			203.44720	343.238	16.79	0.7975	0.00	0	40,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put		88.41070	44.732	16.77	0.2100	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call		196.91070	335.232	16.77	0.7900	0.00	0	30,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put		0.00000	748.427	19.28	0.9443	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call		0.00000	10.427	19.28	0.0557	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put		133.93910	75.070	16.41	0.2961	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call		155.83910	278.870	16.41	0.7039	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call		370.18560	531.226	16.62	0.9077	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put		38.28560	17.426	16.62	0.0923	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,858.16840	2,676.253	29.20	0.9997	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.06840	0.053	29.20	0.0003	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put		259.14070	154.322	16.27	0.4900	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call		81.04070	158.122	16.27	0.5100	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,229.90310	1,050.973	21.13	0.9748	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1.80310	4.773	21.13	0.0252	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call		133.33060	245.064	16.37	0.6584	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put		161.43060	91.264	16.37	0.3416	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put		217.49590	126.407	16.31	0.4292	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call		99.39590	190.207	16.31	0.5708	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,318.23950	3,136.308	35.02	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.13950	0.108	35.02	0.0005	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		321.77460	215.565	16.29	0.5176	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		107.37460	183.765	16.29	0.4824	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put		0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call		0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		2,927.98950	2,744.692	24.25	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		0.68950	0.892	24.25	0.0033	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		65.96530	111.898	17.23	0.2864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		633.26530	495.698	17.23	0.7136	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		330.35480	464.236	14.97	0.7658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		127.65480	78.036	14.97	0.2342	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		32.27140	59.415	18.31	0.1676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		909.57140	753.215	18.31	0.8324	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		3,888.06430	3,704.780	31.11	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		0.76430	0.980	31.11	0.0029	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		59.04720	101.188	17.41	0.2636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		676.34720	534.988	17.41	0.7364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		2,827.96870	2,644.694	23.53	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		0.66870	0.894	23.53	0.0034	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		33.82610	62.058	18.25	0.1739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		891.12610	735.858	18.25	0.8261	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		3,558.15320	3,374.731	28.75	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		0.85320	0.931	28.75	0.0030	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		7.19280	14.984	19.97	0.0493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		1,504.49280	1,328.784	19.97	0.9507	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		4,777.39830	4,594.002	32.25	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.09830	0.202	32.25	0.0006	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			9.25620	18.737	19.70	0.0605	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,406.55620	1,232.537	19.70	0.9395	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,677.42480	4,494.054	32.25	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.12480	0.254	32.25	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			14.15030	27.401	19.25	0.0852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,241.45030	1,071.201	19.25	0.9148	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,808.21100	3,624.766	30.53	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.91100	0.966	30.53	0.0029	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,607.44740	4,424.097	32.25	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.14740	0.297	32.25	0.0009	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			13.82180	26.796	19.27	0.0835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,251.12180	1,080.596	19.27	0.9165	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,397.54100	4,214.274	32.25	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.24100	0.474	32.25	0.0014	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			11.90700	23.434	19.43	0.0740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,309.20700	1,137.234	19.43	0.9260	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			430.84340	580.061	14.61	0.8479	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			78.14340	43.861	14.61	0.1521	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			17.07830	32.752	19.03	0.0998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,164.37830	996.551	19.03	0.9002	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,317.59000	4,134.365	32.25	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.29000	0.565	32.25	0.0017	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.92830	10.597	20.33	0.0360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,652.22830	1,474.397	20.33	0.9640	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			423.64940	571.921	14.63	0.8430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			80.94940	45.721	14.63	0.1570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			15.18320	29.298	19.17	0.0904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,212.48320	1,043.098	19.17	0.9096	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,047.83560	3,864.809	32.25	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.53560	1.009	32.25	0.0029	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			14.83060	28.652	19.19	0.0887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,222.13060	1,052.452	19.19	0.9113	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,188.05020	3,004.698	26.11	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.75020	0.898	26.11	0.0031	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,929.74400	1,749.361	21.00	0.9802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.44400	5.561	21.00	0.0198	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			30.78770	56.879	18.36	0.1615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			928.08770	770.679	18.36	0.8385	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			395.56480	539.935	14.73	0.8224	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			92.86480	53.735	14.73	0.1776	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,697.94390	2,514.799	22.84	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.64390	0.999	22.84	0.0039	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			530.31170	692.014	14.52	0.9008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			47.61170	25.814	14.52	0.0992	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			61.72380	105.349	17.34	0.2726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			659.02380	519.149	17.34	0.7274	0.00	0	372

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,617.92990	2,434.987	22.65	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.62990	1.187	22.65	0.0046	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.63500	1.112	22.72	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,647.93500	2,464.912	22.72	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,947.30000	7,763.800	32.25	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	32.25	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,398.07450	2,215.723	22.12	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.77450	1.923	22.12	0.0073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			51.62270	27.360	14.42	0.1047	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			514.32270	673.560	14.42	0.8953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			506.41790	664.379	14.37	0.8924	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			53.71790	28.179	14.37	0.1076	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,404.85780	1,587.763	18.62	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.15780	1.563	18.62	0.0068	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			75.40550	42.057	14.59	0.1472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			438.10550	588.257	14.59	0.8528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			864.78790	1,045.015	16.32	0.9641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			12.08790	8.815	16.32	0.0359	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			791.07730	641.550	17.87	0.7889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			43.77730	77.750	17.87	0.2111	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			721.74710	899.812	15.59	0.9456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			19.04710	13.612	15.59	0.0544	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			3.68770	2.602	18.08	0.0111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,256.38770	1,438.802	18.08	0.9889	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			4.94170	3.643	17.72	0.0153	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,157.64170	1,339.843	17.72	0.9847	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			845.54050	1,025.539	16.22	0.9621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			12.84050	9.340	16.22	0.0379	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			10.39790	7.631	16.56	0.0312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			913.09790	1,093.831	16.56	0.9688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			49.58760	26.576	14.47	0.1019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			522.28760	682.776	14.47	0.8981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,010.40650	1,191.926	17.05	0.9764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			7.70650	5.726	17.05	0.0236	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			816.76040	996.386	16.08	0.9588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			14.06040	10.186	16.08	0.0412	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			579.65050	747.879	14.81	0.9157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			36.95050	21.679	14.81	0.0843	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			147.80530	92.624	15.09	0.2650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			300.50530	428.824	15.09	0.7350	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			72.73500	40.307	14.56	0.1425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			445.43500	596.507	14.56	0.8575	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			65.12260	35.379	14.49	0.1287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			467.82260	621.579	14.49	0.8713	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			193.69500	126.959	15.32	0.3300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			246.39500	363.158	15.32	0.6700	0.00	0	80,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04510	0.097	32.25	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,097.34510	4,913.897	32.25	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04400	0.094	32.25	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,107.34400	4,923.894	32.25	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.04620	0.099	32.25	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,087.34620	4,903.899	32.25	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			22.13300	41.809	18.74	0.1237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,059.43300	895.609	18.74	0.8763	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			85.93950	142.111	16.81	0.3474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			533.23950	405.911	16.81	0.6526	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,778.22390	3,594.762	30.32	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.92390	0.962	30.32	0.0029	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,603.74300	1,786.984	19.35	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.04300	0.784	19.35	0.0035	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			95.87240	156.791	16.63	0.3753	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			493.17240	370.591	16.63	0.6247	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,507.91220	2,325.309	22.39	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.61220	1.509	22.39	0.0058	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			104.58990	169.507	16.49	0.3986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			461.88990	343.307	16.49	0.6014	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,537.91680	2,355.213	22.46	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.61680	1.413	22.46	0.0054	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			272.52040	395.118	15.20	0.7030	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			169.82040	108.918	15.20	0.2970	0.00	0	115,480
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,897.98310	2,714.692	24.03	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.68310	0.892	24.03	0.0033	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			19.21320	36.603	18.90	0.1101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,116.51320	950.403	18.90	0.8899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			630.88860	804.406	15.10	0.9284	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			28.18860	18.206	15.10	0.0716	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,208.52580	2,026.741	21.67	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.22580	2.941	21.67	0.0109	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,108.42680	1,290.503	17.54	0.9821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			5.72680	4.303	17.54	0.0179	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			163.58830	253.068	15.80	0.5337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			310.88830	216.868	15.80	0.4663	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,918.01530	3,734.785	31.32	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.71530	0.985	31.32	0.0029	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,108.86580	1,927.488	21.43	0.9865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.56580	3.688	21.43	0.0135	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			49.19010	86.065	17.69	0.2302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			746.49010	599.865	17.69	0.7698	0.00	0	25,500
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			149.66230	95.574	15.15	0.2639	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			315.76230	445.374	15.15	0.7361	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,000.35680	2,816.861	23.07	0.9938	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.35680	1.961	23.07	0.0062	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			333.22060	461.421	15.22	0.7052	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			182.22060	126.321	15.22	0.2948	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			256.07740	184.823	15.54	0.3811	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			257.07740	369.923	15.54	0.6189	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,208.00900	1,046.432	18.95	0.8712	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			29.00900	51.532	18.95	0.1288	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,480.35920	3,296.703	25.89	0.9948	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.35920	1.803	25.89	0.0052	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			850.51530	1,027.604	15.17	0.9417	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			24.51530	17.403	15.17	0.0583	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			326.50830	451.758	15.16	0.6869	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			200.50830	141.558	15.16	0.3131	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,376.49930	1,211.285	19.21	0.8965	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			22.49930	41.485	19.21	0.1035	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			605.89780	484.106	16.77	0.6467	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			111.89780	174.305	16.77	0.3533	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,140.28380	985.872	18.50	0.8368	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			42.88380	72.772	18.50	0.1632	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,021.23860	872.753	18.16	0.8045	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			53.83860	89.653	18.16	0.1955	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			627.68290	790.889	14.63	0.8742	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			65.08290	43.989	14.63	0.1258	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,202.17830	1,052.967	18.33	0.8181	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			57.97830	93.467	18.33	0.1819	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,280.81250	3,098.328	22.28	0.9865	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.21250	5.628	22.28	0.0135	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,561.70980	1,402.549	19.08	0.8801	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			34.10980	59.849	19.08	0.1199	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,061.42550	2,879.641	21.67	0.9833	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.82550	6.941	21.67	0.0167	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			22.01200	40.559	19.44	0.0854	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,809.61200	1,643.259	19.44	0.9146	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,656.04950	1,494.163	19.21	0.8925	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			30.14950	53.163	19.21	0.1075	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			89.05400	63.344	14.33	0.1479	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			696.45400	855.744	14.33	0.8521	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,200.76460	1,055.159	18.00	0.7969	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			74.76460	114.260	18.00	0.2031	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,648.59230	3,465.714	22.63	0.9889	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.59230	4.814	22.63	0.0111	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,150.54010	2,969.319	21.67	0.9810	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.54010	8.419	21.67	0.0190	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			181.77360	138.448	14.64	0.2518	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			547.37360	689.448	14.64	0.7482	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			79.73030	119.211	17.99	0.2029	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,254.13030	1,108.211	17.99	0.7971	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,497.99950	3,315.852	21.88	0.9849	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.59950	6.852	21.88	0.0151	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,958.23700	1,792.707	19.32	0.9023	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			33.73700	53.807	19.32	0.0977	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,200.84460	1,064.791	17.50	0.7461	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			125.74460	176.091	17.50	0.2539	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,848.35060	3,665.740	20.75	0.9856	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.25060	7.040	20.75	0.0144	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,332.76370	3,153.628	20.67	0.9718	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			7.66370	14.928	20.67	0.0282	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,397.40780	3,219.639	20.19	0.9668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			9.80780	18.939	20.19	0.0332	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			392.61040	502.697	15.36	0.5487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			490.21040	413.397	15.36	0.4513	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,768.67580	1,954.725	15.62	0.9674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.27580	15.425	15.62	0.0326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			352.26290	453.859	15.54	0.5108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			559.86290	474.559	15.54	0.4892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,428.20650	2,261.267	19.66	0.9075	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			40.60650	60.567	19.66	0.0925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			555.28780	688.166	14.78	0.6725	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			302.88780	248.866	14.78	0.3275	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			498.47900	624.866	14.97	0.6335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			356.07900	295.566	14.97	0.3665	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,230.45450	3,054.696	20.23	0.9592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.85450	23.996	20.23	0.0408	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,299.10910	3,122.483	20.21	0.9625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.50910	21.783	20.21	0.0375	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			479.00120	603.001	15.03	0.6193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			376.60120	313.701	15.03	0.3807	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,075.08640	951.248	16.99	0.6898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			177.48640	240.548	16.99	0.3102	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			164.02000	223.424	17.15	0.2916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,141.62000	1,014.124	17.15	0.7084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,269.89070	4,085.865	20.04	0.9895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.29070	5.165	20.04	0.0105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			236.75410	314.362	16.38	0.3857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			844.35410	735.062	16.38	0.6143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,338.39860	3,161.302	20.20	0.9642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.79860	20.602	20.20	0.0358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,073.84180	1,244.746	13.89	0.8927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			71.44180	55.446	13.89	0.1073	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			264.12150	347.935	16.15	0.4178	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			761.72150	658.635	16.15	0.5822	0.00	0	73,314

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,545.28140	3,365.998	20.16	0.9724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			7.68140	15.298	20.16	0.0276	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			992.28220	1,159.777	13.99	0.8702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			89.88220	70.477	13.99	0.1298	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			876.04010	1,037.654	14.15	0.8320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			123.64010	98.354	14.15	0.1680	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			798.90720	692.960	16.26	0.5970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			251.30720	332.260	16.26	0.4030	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,201.63770	1,379.012	13.93	0.9188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			49.23770	39.712	13.93	0.0812	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			671.02370	815.257	14.46	0.7415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			218.62370	175.957	14.46	0.2585	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,290.07820	1,473.241	14.21	0.9301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			37.67820	33.941	14.21	0.0699	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			442.21690	371.738	15.23	0.4232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			424.61690	541.038	15.23	0.5768	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			953.55910	836.956	16.67	0.6524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			205.95910	276.256	16.67	0.3476	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,115.74790	1,288.201	13.84	0.9029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			63.34790	48.901	13.84	0.0971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			200.09450	160.852	14.40	0.2423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			702.49450	850.152	14.40	0.7577	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			952.69160	1,118.328	14.04	0.8581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			100.29160	79.028	14.04	0.1419	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,308.83790	1,492.191	14.26	0.9322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			36.43790	32.891	14.26	0.0678	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			464.79700	587.003	15.08	0.6086	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			392.39700	327.703	15.08	0.3914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			725.19120	625.033	16.05	0.5670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			277.59120	364.333	16.05	0.4330	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			459.94440	387.087	15.28	0.4338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			412.34440	526.387	15.28	0.5662	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			586.19190	498.329	15.63	0.5026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			338.59190	437.629	15.63	0.4974	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			381.19660	488.918	15.41	0.5383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			508.79660	429.618	15.41	0.4617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			566.13610	700.177	14.75	0.6795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			293.73610	240.877	14.75	0.3205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,582.40540	4,769.305	19.38	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00540	0.005	19.38	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			513.49840	641.666	14.92	0.6442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			341.09840	282.366	14.92	0.3558	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			622.78490	762.565	14.59	0.7143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			250.38490	203.265	14.59	0.2857	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			53.19800	78.328	19.20	0.1168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,160.79800	1,999.028	19.20	0.8832	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			52.68040	77.605	19.22	0.1158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,170.28040	2,008.305	19.22	0.8842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			53.72120	79.059	19.19	0.1178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,151.32120	1,989.759	19.19	0.8822	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,202.08480	1,074.789	17.23	0.7101	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			172.18480	232.289	17.23	0.2899	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,038.60600	3,858.285	21.42	0.9741	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			8.70600	15.785	21.42	0.0259	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,495.99310	3,318.751	20.87	0.9586	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			16.09310	26.251	20.87	0.0414	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,797.93340	1,655.195	18.25	0.7986	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			121.73340	167.295	18.25	0.2014	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,318.62470	2,162.178	19.01	0.8611	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			78.92470	110.878	19.01	0.1389	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,204.03210	1,085.314	16.99	0.6757	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			227.53210	297.314	16.99	0.3243	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,215.24050	4,038.838	22.02	0.9585	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			18.74050	30.838	22.02	0.0415	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,677.26010	3,502.087	21.28	0.9418	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			30.76010	44.087	21.28	0.0582	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			224.48270	293.253	17.06	0.3167	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,252.88270	1,132.953	17.06	0.6833	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,003.72950	3,829.123	21.83	0.9490	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			25.32950	39.423	21.83	0.0510	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			135.11930	113.718	14.11	0.1635	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,066.71930	1,234.018	14.11	0.8365	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,123.75140	1,975.238	18.59	0.8269	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			108.25140	148.738	18.59	0.1731	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,041.49140	2,229.063	15.06	0.9639	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			22.09140	20.663	15.06	0.0361	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			769.66260	682.593	15.89	0.5268	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			399.06260	500.993	15.89	0.4732	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			93.41770	81.997	14.10	0.1224	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,272.81770	1,450.397	14.10	0.8776	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,206.44640	1,094.107	16.83	0.6497	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			277.94640	355.507	16.83	0.3503	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,462.70480	4,287.152	21.91	0.9529	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			24.20480	38.552	21.91	0.0471	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,871.19270	3,697.271	21.45	0.9312	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			42.69270	58.671	21.45	0.0688	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,881.01490	2,718.962	19.48	0.8785	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			79.61490	108.162	19.48	0.1215	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,090.42700	986.688	16.51	0.6108	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			329.02700	415.888	16.51	0.3892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,378.12560	4,206.070	21.91	0.9426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			31.42560	50.170	21.91	0.0574	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	12.96	Call			548.86910	670.696	15.40	0.5557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			615.56910	546.596	15.40	0.4443	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,128.20700	2,963.045	19.93	0.8915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,299.66020	2,152.021	18.67	0.8230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			445.44480	552.049	15.86	0.4822	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			122.10570	165.031	18.68	0.1759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,308.80570	2,160.931	18.68	0.8241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			121.25780	163.949	18.70	0.1749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,317.95780	2,169.849	18.70	0.8251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			122.96020	166.121	18.67	0.1770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			271.77950	346.778	17.03	0.3330	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			697.36550	834.700	14.91	0.6439	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			434.06550	380.600	14.91	0.3561	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,369.33920	1,251.638	17.11	0.6759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			262.63920	335.738	17.11	0.3241	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			802.14480	717.949	15.86	0.5178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			461.78320	570.847	15.78	0.4945	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,235.82800	2,089.878	18.58	0.8157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			129.12800	173.978	18.58	0.1843	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			832.25910	981.973	14.57	0.7108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			318.95910	277.873	14.57	0.2892	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,328.47950	1,212.678	17.03	0.6670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			102.44000	92.361	14.13	0.1262	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,208.11920	1,098.272	16.77	0.6388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			301.41920	382.372	16.77	0.3612	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			640.01630	568.810	15.46	0.4548	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			533.31630	652.910	15.46	0.5452	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			768.48320	686.747	15.78	0.5055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			71.50700	97.145	19.93	0.1085	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,136.22350	1,993.053	18.44	0.8036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			139.52350	187.153	18.44	0.1964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			371.76370	324.029	14.71	0.3209	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			765.06370	908.129	14.71	0.6791	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,355.74000	1,536.461	14.13	0.8738	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,208.45280	1,101.061	16.65	0.6271	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			328.25280	412.761	16.65	0.3729	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,688.90600	4,514.497	21.73	0.9480	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.70600	46.197	21.73	0.0520	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,060.12640	3,891.182	21.52	0.9224	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.92640	72.882	21.52	0.0776	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			542.09690	484.886	15.04	0.3859	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			720.19690	856.986	15.04	0.6141	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,295.76400	2,156.201	18.30	0.7829	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			184.06400	239.401	18.30	0.2171	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			576.79460	519.663	15.07	0.3882	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			758.29460	897.163	15.07	0.6118	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,234.28450	1,405.993	14.28	0.7821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			255.28450	229.393	14.28	0.2179	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,719.23290	2,917.423	13.32	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			10.23290	10.823	13.32	0.0178	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			395.46630	486.848	16.75	0.3769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,406.46630	1,300.248	16.75	0.6231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,421.41670	1,597.300	14.01	0.8321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			182.41670	160.700	14.01	0.1679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			825.84420	969.869	14.93	0.6320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			546.84420	493.269	14.93	0.3680	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			964.64720	883.240	15.90	0.5150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			553.64720	669.840	15.90	0.4850	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,654.27890	1,835.794	13.64	0.8834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			115.27890	99.194	13.64	0.1166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,369.79320	2,232.115	18.26	0.7724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			208.79320	268.715	18.26	0.2276	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,466.75690	1,643.362	13.94	0.8430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			167.75690	146.762	13.94	0.1570	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,753.47340	1,634.423	17.39	0.6867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			312.47340	391.023	17.39	0.3133	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			195.60810	252.638	18.39	0.2157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,476.60810	2,336.038	18.39	0.7843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			194.55480	251.350	18.40	0.2147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,485.55480	2,344.750	18.40	0.7853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			196.67110	253.934	18.38	0.2166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,467.67110	2,327.334	18.38	0.7834	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			309.54910	279.886	14.41	0.2483	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,152.34910	1,321.086	14.41	0.7517	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			0.00000	940.899	15.23	0.5914	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.00000	634.699	15.23	0.4086	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			0.00000	921.924	15.88	0.5045	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			0.00000	738.124	15.88	0.4955	1,845,309.25	2,500	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			649.62070	592.567	15.12	0.3922	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			834.42070	978.767	15.12	0.6078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,265.90270	1,438.865	14.56	0.7394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			373.10270	343.865	14.56	0.2606	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,823.18950	1,712.325	17.27	0.6527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			415.98950	507.324	17.27	0.3473	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			461.00660	557.795	16.98	0.3761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,656.11600	1,550.376	16.99	0.6253	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			456.83190	552.969	17.01	0.3734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,664.03190	1,557.969	17.01	0.6266	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,648.20660	1,542.795	16.98	0.6239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			788.33050	726.919	15.42	0.4225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			831.13050	971.919	15.42	0.5775	2,915,758.20	3,000	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,506.04900	2,700.439	11.36	0.9751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			23.24900	15.439	11.36	0.0249	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			458.91600	555.376	16.99	0.3747	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			446.42570	528.242	18.36	0.2982	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,821.02570	2,710.642	18.36	0.7018	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			449.28570	531.519	18.34	0.2998	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,803.88570	2,693.919	18.34	0.7002	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,653.90530	6,494.753	20.71	0.9106	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			99.30530	132.353	20.71	0.0894	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			447.84990	529.877	18.35	0.2990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,812.44990	2,702.277	18.35	0.7010	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			795.76270	911.130	17.46	0.4137	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,237.96270	2,166.230	17.46	0.5863	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			793.48090	908.619	17.47	0.4128	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,245.68090	2,173.719	17.47	0.5872	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			798.05280	913.658	17.45	0.4147	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,230.25280	2,158.758	17.45	0.5853	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,377.58730	2,302.408	17.66	0.5879	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			824.88730	945.608	17.66	0.4121	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			903.67270	1,035.271	17.67	0.4292	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,352.97270	2,279.471	17.67	0.5708	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			908.40870	1,040.501	17.66	0.4310	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,337.70870	2,264.701	17.66	0.5690	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			906.03670	1,037.886	17.67	0.4301	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,345.33670	2,272.086	17.67	0.5699	0.00	0	0
Total \$ / R Option												4,761,067.45	5,500	2,685,560
Total \$ / R												987,144,533.15	82,272	4,193,824
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.78620		12.60270			0.0000	358,013.60	28	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.93930		12.75240			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.08410		12.89330			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.37500		13.17280			0.0000	0.00	0	0
Total \$ / R MAXI Future												358,013.60	28	476
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,104.11840	2,191.318	19.52	0.0697	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			133,834.11840	116,571.318	19.52	0.9303	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,076.68770	2,142.870	19.54	0.0683	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			134,806.68770	117,522.870	19.54	0.9317	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,132.27320	2,240.857	19.49	0.0711	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			132,862.27320	115,620.857	19.49	0.9289	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,485.90650	17,288.655	17.72	0.2343	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			138,245.90650	124,358.655	17.72	0.7657	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,366.29060	17,132.377	17.74	0.2325	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			139,126.29060	125,202.377	17.74	0.7675	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,606.78940	17,446.465	17.70	0.2362	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			137,366.78940	123,516.465	17.70	0.7638	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	14/12/2018	Foreign Exchange Option		15.19	Call			11,313.24930	15,354.440	18.83	0.1651	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			240,983.24930	225,944.440	18.83	0.8349	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			11,235.37620	15,254.495	18.84	0.1641	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			241,905.37620	226,844.495	18.84	0.8359	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			11,158.31140	15,155.270	18.85	0.1632	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			242,828.31140	227,745.270	18.85	0.8368	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			45,891.60100	55,537.568	16.99	0.3747	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			165,611.60100	155,037.568	16.99	0.6253	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			45,683.18620	55,296.894	17.01	0.3734	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			166,403.18620	155,796.894	17.01	0.6266	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			46,100.65860	55,779.471	16.98	0.3761	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			164,820.65860	154,279.471	16.98	0.6239	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												358,013.60	28	476
£ / R	On 18/06/2018	Foreign Exchange Future				17.25150		17.04000			0.0000	54,480,237.00	3,158	428,041
£ / R	On 17/09/2018	Foreign Exchange Future				17.53410		17.31730			0.0000	7,066,242.30	403	18,594
£ / R	On 14/12/2018	Foreign Exchange Future				17.80600		17.58350			0.0000	0.00	0	7,517
£ / R	On 18/03/2019	Foreign Exchange Future				18.10420		17.87150			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.37470		18.13950			0.0000	0.00	0	5,465
Total £ / R Future												61,546,479.30	3,561	464,549
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			16,840.00000	17,051.500	31.95	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	31.95	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			70.83360	117.494	17.00	0.2393	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			920.83360	755.994	17.00	0.7607	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			140.85500	217.754	16.19	0.3899	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			600.85500	466.254	16.19	0.6101	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			3,361.16100	3,150.655	22.61	0.9940	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call			1.16100	2.155	22.61	0.0060	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			69.56460	115.591	17.03	0.2361	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			929.56460	764.091	17.03	0.7639	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			68.21780	113.719	17.05	0.2329	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			938.21780	772.219	17.05	0.7671	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			285.48940	374.358	16.31	0.3530	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			1,218.18940	1,090.258	16.31	0.6470	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			283.25010	371.622	16.32	0.3509	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			1,225.95010	1,097.522	16.32	0.6491	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call			287.74220	377.109	16.29	0.3550	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put			1,210.44220	1,083.009	16.29	0.6450	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			590.25060	718.915	15.96	0.4666	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			1,126.75060	1,032.915	15.96	0.5334	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			586.95840	715.203	15.97	0.4648	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			1,133.45840	1,039.203	15.97	0.5352	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			593.55980	722.640	15.95	0.4683	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	18.11	Put			1,120.05980	1,026.640	15.95	0.5317	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			822.33200	972.462	16.06	0.5014	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,240.83200	1,158.262	16.06	0.4986	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			818.72060	968.506	16.06	0.5000	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,247.22060	1,164.306	16.06	0.5000	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			815.12390	964.557	16.07	0.4985	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,253.62390	1,170.357	16.07	0.5015	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			953.99470	1,112.424	16.18	0.5006	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,444.49470	1,367.724	16.18	0.4994	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			950.42880	1,108.546	16.18	0.4993	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,450.92880	1,373.846	16.18	0.5007	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			957.57310	1,116.308	16.17	0.5019	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,438.07310	1,361.608	16.17	0.4981	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												61,546,479.30	3,561	465,549
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11572		0.11393			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11636		0.11456			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11785		0.11602			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11999		0.11809			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12461		0.12260			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			4.70550	6.774	20.33	0.0265	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,612.10550	1,435.074	20.33	0.9735	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.04670	3.701	28.27	0.0116	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,610.44670	2,432.001	28.27	0.9884	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			50.62960	76.319	16.77	0.2359	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			658.02960	504.618	16.77	0.7641	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	27.04	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,544.20000	876,363.500	27.04	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	27.04	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,544.20000	877,363.500	27.04	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	27.04	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,544.20000	875,363.500	27.04	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	27.04	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,544.20000	822,363.500	27.04	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			113.62020	136.545	18.91	0.1998	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,512.02020	1,351.145	18.91	0.8002	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			52.65530	67.197	22.09	0.0995	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,451.05530	2,281.797	22.09	0.9005	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			294.29090	352.109	16.46	0.4435	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			692.69090	566.709	16.46	0.5565	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			526.23280	600.391	16.56	0.5248	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			716.93280	601.091	16.56	0.4752	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			273.88870	311.714	18.57	0.3091	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,464.58870	1,312.414	18.57	0.6909	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,002.45690	1,135.438	13.77	0.8118	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			193.15690	136.138	13.77	0.1882	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			648.25850	707.712	18.13	0.4478	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,387.85850	1,246.412	18.13	0.5522	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			485.41140	526.750	20.79	0.3327	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,225.01140	2,065.450	20.79	0.6673	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			994.04100	1,078.143	16.38	0.6206	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			733.64100	616.843	16.38	0.3794	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			15.00050		14.81210			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.07940		14.89060			0.0000	81,956,539.00	5,435	111,337
€ / R	On	16/07/2018	Foreign Exchange Future			15.17020		14.97960			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.36840		15.17410			0.0000	6,147,360.00	400	61,407
€ / R	On	14/12/2018	Foreign Exchange Future			15.65280		15.45280			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.96980		15.76240			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.24850		16.03450			0.0000	0.00	0	5,256
Total € / R Future												88,103,899.00	5,835	190,386
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			221.56290	93.981	14.85	0.4652	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			53.66290	114.481	14.85	0.5348	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			40.01730	24.888	13.67	0.0882	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			630.61730	804.288	13.67	0.9118	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,891.79020	2,080.363	19.18	0.9963	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.19020	0.963	19.18	0.0037	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			308.54480	219.088	14.69	0.4425	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			199.14480	298.488	14.69	0.5575	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			795.11350	645.662	16.32	0.7674	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			55.71350	95.062	16.32	0.2326	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			22.18690	43.894	17.04	0.1214	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,131.58690	964.494	17.04	0.8786	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			59.13980	34.544	13.51	0.1169	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			549.73980	713.944	13.51	0.8831	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			895.25730	1,082.379	15.21	0.9537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			14.65730	12.979	15.21	0.0463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			6.92630	14.587	17.43	0.0469	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,556.32630	1,375.187	17.43	0.9531	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,395.43270	1,583.558	17.67	0.9851	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.83270	4.158	17.67	0.0149	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			672.98770	851.581	13.94	0.9212	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			32.38770	22.181	13.94	0.0788	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			122.14980	192.821	15.29	0.4090	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			481.54980	363.421	15.29	0.5910	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,739.40200	6,550.616	31.49	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00200	0.016	31.49	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			933.95210	1,121.302	15.42	0.9576	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			13.35210	11.902	15.42	0.0424	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,659.42840	5,470.755	31.49	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.02840	0.155	31.49	0.0004	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,719.91370	3,531.556	25.78	0.9971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.51370	0.956	25.78	0.0029	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,148.75330	1,336.892	16.58	0.9735	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			8.15330	7.492	16.58	0.0265	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			73.15850	121.693	15.97	0.2850	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			682.55850	542.293	15.97	0.7150	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			71.64950	119.422	15.99	0.2807	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			691.04950	550.022	15.99	0.7193	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			74.69770	124.004	15.94	0.2894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			674.09770	534.604	15.94	0.7106	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			199.68740	150.004	13.93	0.2776	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			479.28740	620.204	13.93	0.7224	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			81.44360	117.539	17.25	0.1538	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			80.64450	116.473	17.27	0.1526	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			10.87820	16.212	20.57	0.0245	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,697.33130	1,891.203	13.52	0.9551	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			23.23130	22.803	13.52	0.0449	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,040.76870	1,211.441	13.07	0.8504	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			116.66870	93.041	13.07	0.1496	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,025.75150	1,867.017	17.28	0.8486	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,007.34360	1,849.139	17.25	0.8462	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,699.80870	1,550.117	16.80	0.8007	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			113.90870	158.517	16.80	0.1993	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			262.05420	342.831	15.30	0.3803	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			937.95420	824.431	15.30	0.6197	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,054.45470	933.561	15.55	0.6566	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,456.75410	6,263.351	21.18	0.9968	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.85410	1.751	21.18	0.0032	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,396.77820	4,207.812	20.57	0.9755	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,016.54450	1,858.073	17.27	0.8474	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			79.85150	115.417	17.28	0.1514	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			228.55470	301.961	15.55	0.3434	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,562.85500	2,407.539	17.38	0.8272	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			134.81050	179.277	17.39	0.1719	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,572.01050	2,416.477	17.39	0.8281	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			133.97190	178.219	17.40	0.1710	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,581.17190	2,425.419	17.40	0.8290	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			135.65500	180.339	17.38	0.1728	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			649.54990	769.219	14.66	0.4932	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	16.15	Put			1,037.14990	949.419	14.66	0.5068	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			656.30940	776.714	14.63	0.4968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,023.90940	936.914	14.63	0.5032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			652.92080	772.954	14.64	0.4950	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,030.52080	943.154	14.64	0.5050	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			646.74910	762.309	15.21	0.4382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,472.24910	1,373.809	15.21	0.5618	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			644.01210	759.229	15.22	0.4368	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,479.51210	1,380.729	15.22	0.5632	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			641.28790	756.156	15.23	0.4354	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,486.78790	1,387.656	15.23	0.5646	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												88,103,899.00	5,835	797,616
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.61220		9.47110			0.0000	4,815,712.20	501	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.73400		9.59020			0.0000	2,433,500.00	250	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.85260		9.70580			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.09700		9.94260			0.0000	0.00	0	0
Total AU\$ / R Future												7,249,212.20	751	24,747
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.03520	6.823	16.75	0.0371	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,031.93520	894.623	16.75	0.9629	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			2.94100	6.570	16.78	0.0358	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,041.84100	904.370	16.78	0.9642	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.13270	7.086	16.71	0.0384	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,022.03270	884.886	16.71	0.9616	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.64620	31.572	15.99	0.0802	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,557.44620	1,427.572	15.99	0.9198	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			18.37710	32.762	15.97	0.0829	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,538.17710	1,408.761	15.97	0.9171	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			18.00830	32.161	15.98	0.0815	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,547.80830	1,418.161	15.98	0.9185	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,820.33070	1,694.539	16.22	0.8812	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			45.61570	66.418	16.24	0.1176	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,829.81570	1,703.818	16.24	0.8824	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			46.65340	67.868	16.20	0.1200	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,810.85340	1,685.268	16.20	0.8800	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			46.13070	67.139	16.22	0.1188	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			230.93140	290.479	14.78	0.3147	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,288.33140	1,193.479	14.78	0.6853	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			229.10540	288.415	14.80	0.3129	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,296.50540	1,201.416	14.80	0.6871	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			227.29800	286.369	14.81	0.3110	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,304.69800	1,209.369	14.81	0.6890	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,249,212.20	751	24,747
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.93870		9.85380			0.0000	2,484,675.00	250	1,950
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.20720		10.11590			0.0000	0.00	0	0
Total CAD/ R Future												2,484,675.00	250	1,950
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.76270	4.285	14.90	0.0265	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			967.96270	885.585	14.90	0.9735	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.65280	4.052	14.90	0.0252	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			977.85280	895.352	14.90	0.9748	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.87910	4.531	14.90	0.0278	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			958.07910	875.831	14.90	0.9722	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			787.03270	871.533	13.75	0.7766	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			151.13270	144.333	13.75	0.2234	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			779.75580	864.125	13.75	0.7736	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			153.85580	146.925	13.75	0.2264	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			794.34670	878.973	13.75	0.7796	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			148.44670	141.773	13.75	0.2204	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,484,675.00	250	1,950
CHF / R	On	18/06/2018	Foreign Exchange Future			12.83130		12.60070			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.08910		12.85320			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.34390		13.10180			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.87580		13.61580			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			3.60490	5.680	20.66	0.0204	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,942.90490	1,714.380	20.66	0.9796	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			3.55010	5.585	20.71	0.0200	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,952.85010	1,724.285	20.71	0.9800	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.66070	5.777	20.62	0.0207	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,932.96070	1,704.477	20.62	0.9793	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			35.00400	50.334	17.05	0.0879	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,211.80400	1,991.234	17.05	0.9121	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			34.62420	49.775	17.06	0.0871	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,221.42420	2,000.675	17.06	0.9129	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			34.24870	49.224	17.08	0.0862	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,231.04870	2,010.124	17.08	0.9138	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			482.92280	599.750	13.20	0.5599	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			591.12280	465.850	13.20	0.4401	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			479.08840	594.911	13.21	0.5569	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			597.28840	471.011	13.21	0.4431	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			486.78240	604.616	13.19	0.5629	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			584.98240	460.716	13.19	0.4371	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			440.30400	520.651	14.89	0.3799	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,544.50400	1,364.851	14.89	0.6201	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			438.21900	518.246	14.90	0.3785	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,552.41900	1,372.446	14.90	0.6215	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			436.14610	515.854	14.92	0.3770	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,560.34610	1,380.054	14.92	0.6230	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			2.00690		1.98030			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.02370		1.99600			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.03980		2.01140			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07170		2.04100			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			498.68480	355.065	14.53	0.5061	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			172.26850	282.707	14.71	0.4481	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			569.26850	413.707	14.71	0.5519	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			146.65490	245.766	14.88	0.4043	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			643.65490	476.766	14.88	0.5957	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			201.68480	324.065	14.53	0.4939	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,568.23510	1,383.213	15.29	0.7036	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			211.56830	298.785	15.41	0.2800	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,651.56830	1,461.785	15.41	0.7200	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			196.11700	278.776	15.52	0.2643	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,736.11700	1,541.776	15.52	0.7357	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			228.23510	320.213	15.29	0.2964	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,449.82680	1,701.804	13.77	0.7679	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			335.82680	303.804	13.77	0.2321	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,382.84620	1,628.719	13.76	0.7524	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			368.84620	330.719	13.76	0.2476	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,317.88840	1,557.297	13.75	0.7364	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			403.88840	359.297	13.75	0.2636	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,463.17610	1,705.209	14.23	0.6483	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			853.17610	788.209	14.23	0.3517	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,412.17230	1,650.602	14.28	0.6353	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			902.17230	833.602	14.28	0.3647	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,515.67330	1,761.241	14.19	0.6613	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			805.67330	744.241	14.19	0.3387	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02690		2.00130			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06590		2.04000			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10510		2.07870			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24940		2.22350			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			15.09870	25.677	19.90	0.0529	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,302.09870	2,056.677	19.90	0.9471	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			19.09880	28.730	18.86	0.0610	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,106.09880	1,859.730	18.86	0.9390	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			16.96290	27.110	19.38	0.0567	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,203.96290	1,958.110	19.38	0.9433	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			72.75110	97.069	17.04	0.1041	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,172.75110	2,938.069	17.04	0.8959	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			68.07200	89.973	17.10	0.0974	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,268.07200	3,030.973	17.10	0.9026	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			63.72450	83.386	17.17	0.0911	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,363.72450	3,124.386	17.17	0.9089	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			944.83050	852.825	14.60	0.4521	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			791.37940	958.667	14.67	0.5309	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,004.37940	907.667	14.67	0.4691	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			874.06670	1,050.758	14.53	0.5651	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			887.06670	799.758	14.53	0.4349	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			831.83050	1,003.825	14.60	0.5479	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,694.26370	1,908.139	14.90	0.6443	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			959.26370	914.139	14.90	0.3557	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,644.50370	1,855.700	14.96	0.6327	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,009.50370	961.700	14.96	0.3673	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,745.36640	1,962.357	14.84	0.6558	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			910.36640	868.357	14.84	0.3442	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			1.63030		1.60700			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65210		1.62830			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.67260		1.64810			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76360		1.73980			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			16.55060	31.829	18.47	0.0815	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,546.55060	1,328.829	18.47	0.9185	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			13.75000	25.418	18.51	0.0672	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,643.75000	1,422.418	18.51	0.9328	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			19.95020	39.629	18.43	0.0981	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,449.95020	1,236.629	18.43	0.9019	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,403.36130	2,204.455	18.45	0.8549	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			101.74770	145.994	18.20	0.1658	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,218.74770	2,024.994	18.20	0.8342	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			93.72520	135.319	18.33	0.1551	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,310.72520	2,114.319	18.33	0.8449	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			86.36130	125.455	18.45	0.1451	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,141.54360	1,344.139	14.64	0.7343	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			360.54360	318.139	14.64	0.2657	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,081.22460	1,278.955	14.72	0.7143	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			400.22460	352.955	14.72	0.2857	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,204.33140	1,411.569	14.56	0.7538	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			323.33140	285.569	14.56	0.2462	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,023.75300	1,186.519	16.06	0.5380	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,225.75300	1,150.519	16.06	0.4620	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			987.39060	1,146.567	16.15	0.5247	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,289.39060	1,210.567	16.15	0.4753	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,061.51190	1,227.879	15.97	0.5515	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,163.51190	1,091.879	15.97	0.4485	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			0.12680		0.12500			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12630		0.12450			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12590		0.12410			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12270		0.12070			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			1.57750		1.55620			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60210		1.58050			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62590		1.60390			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67400		1.65020			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.83960		8.66730			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.94760		8.77230			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.05350		8.87510			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55120		9.37250			0.0000	0.00	0	0
Total NZ\$ / 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
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.52930	3.940	18.18	0.0229	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,174.22930	1,004.340	18.18	0.9771	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.48610	3.822	18.24	0.0222	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,184.18610	1,014.222	18.24	0.9778	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.57400	4.063	18.12	0.0236	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,164.27400	994.463	18.12	0.9764	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			33.15330	57.922	16.10	0.1417	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,190.85330	1,040.322	16.10	0.8583	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			32.49590	56.868	16.11	0.1395	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,200.19590	1,049.268	16.11	0.8605	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			33.82460	58.994	16.09	0.1439	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,181.52460	1,031.394	16.09	0.8561	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			338.92020	448.123	13.89	0.5768	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			383.82020	314.623	13.89	0.4232	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			334.83730	443.092	13.90	0.5726	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			389.73730	319.592	13.90	0.4274	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			330.79510	438.101	13.92	0.5684	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			395.69510	324.601	13.92	0.4316	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			357.60470	446.676	15.26	0.4362	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			905.10470	815.476	15.26	0.5638	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			354.90960	443.495	15.27	0.4339	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			912.40960	822.295	15.27	0.5661	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			360.32140	449.884	15.25	0.4386	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			897.82140	808.684	15.25	0.5614	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			1.27370		1.26610			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28200		1.27260			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29030		1.27760			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34780		1.33620			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			539.00000	463.000		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			639.00000	563.000		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			439.00000	363.000		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			974.00000	880.000		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			1,074.00000	980.000		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			874.00000	780.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			176.00000	303.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			76.00000	203.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			276.00000	403.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			162.00000	278.000		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			62.00000	178.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			262.00000	378.000		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			1.34920		1.35210			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35510		1.35800			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			1.17940		1.18150			0.0000	0.00	0	220
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18770		1.18990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	220
Total QUANTO € / \$												0.00	0	220
R / ¥	On	29/06/2018	Foreign Exchange Future			8.59360	0.11511	8.72920			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11511	1,139.72200	617.432	14.16	0.2551	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11511	2,647.72200	3,481.432	14.16	0.7449	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11511	1,100.10700	590.291	14.12	0.2470	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11511	2,708.10700	3,554.291	14.12	0.7530	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11511	1,180.21880	645.426	14.20	0.2633	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11511	2,588.21880	3,409.426	14.20	0.7367	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11511	4,566.02250	3,444.720	16.72	0.7110	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11511	674.02250	908.720	16.72	0.2890	0.00	0	0
Total R / ¥ Option												0.00	0	0
Total R / ¥												0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.64180	0.11511	8.77760			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.48510	0.11511	8.61950			0.0000	0.00	0	283

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11511	2,215.46780	1,346.725	14.74	0.4783	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11511	2,149.40430	2,970.814	13.66	0.7554	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11511	1,139.46780	1,628.725	14.74	0.5217	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11511	2,150.63770	1,296.195	14.69	0.4675	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11511	1,174.63770	1,678.195	14.69	0.5325	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11511	2,281.16720	1,398.336	14.79	0.4891	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11511	1,105.16720	1,580.336	14.79	0.5109	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11511	1,025.40430	488.814	13.66	0.2446	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11511	3,255.31820	2,466.651	15.26	0.4569	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11511	3,060.31820	3,615.651	15.26	0.5431	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11511	6,153.39000	5,084.478	17.04	0.6677	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11511	1,658.39000	1,933.478	17.04	0.3323	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11511	3,200.08550	2,418.561	15.23	0.4515	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11511	3,105.08550	3,667.561	15.23	0.5485	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11511	3,145.32740	2,371.006	15.20	0.4461	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11511	3,150.32740	3,720.006	15.20	0.5539	0.00	0	0
Total R / ¥EN Option												0.00	0	51,200
Total R / ¥EN												0.00	0	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.52530		9.39190			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.65950		9.52370			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.78760		9.64870			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.34320		10.20690			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			11.02660	22.474	15.93	0.1078	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			719.12660	597.174	15.93	0.8922	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			10.63810	21.673	15.97	0.1044	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			728.73810	606.373	15.97	0.8956	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			11.42980	23.303	15.90	0.1112	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			709.52980	588.003	15.90	0.8888	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			127.04160	179.613	14.19	0.3515	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			603.34160	520.113	14.19	0.6485	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			124.90550	176.877	14.21	0.3473	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			611.20550	527.377	14.21	0.6527	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			129.20520	182.389	14.17	0.3558	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			595.50520	512.889	14.17	0.6442	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			514.98090	622.836	13.04	0.6880	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			236.28090	205.236	13.04	0.3120	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			509.21450	616.633	13.06	0.6840	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			240.51450	209.033	13.06	0.3160	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			520.79550	629.080	13.03	0.6919	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			232.09550	201.480	13.03	0.3081	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			451.95350	422.728	13.66	0.3813	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			658.55010	766.288	13.63	0.6242	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			441.65010	413.088	13.63	0.3758	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			653.68630	761.095	13.64	0.6215	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			446.78630	417.895	13.64	0.3785	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			648.85350	755.928	13.66	0.6187	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			2.82340		2.80210			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.76460		2.74150			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.70250		2.67910			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.65320		2.63150			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.66890	0.827	36.52	0.0085	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			858.56890	837.427	36.52	0.9915	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.61840	0.766	36.52	0.0080	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			868.51840	847.366	36.52	0.9920	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.72270	0.892	36.51	0.0091	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			848.62270	827.492	36.51	0.9909	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.16380	6.884	20.14	0.0529	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			623.66380	602.284	20.14	0.9471	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.19830	6.826	20.35	0.0521	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			633.69830	612.226	20.35	0.9479	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.13070	6.945	19.93	0.0538	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			613.63070	592.344	19.93	0.9462	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			43.33180	52.088	17.41	0.2583	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			334.23180	319.588	17.41	0.7417	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			41.67160	50.184	17.45	0.2507	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			342.57160	327.684	17.45	0.7493	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			45.05500	54.059	17.38	0.2661	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			325.95500	311.559	17.38	0.7339	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			19.50590	22.811	19.68	0.0972	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			918.00590	899.611	19.68	0.9028	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			18.92290	22.154	19.68	0.0948	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			927.42290	908.954	19.68	0.9052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			20.10550	23.486	19.68	0.0996	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			908.60550	890.286	19.68	0.9004	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.24250		1.22900			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
ZMW / R On 17/09/2018 Foreign Exchange Future			1.21270		1.20070			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.18420		1.17250			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.13240		1.12270			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 142 125 744.80	87,197	2,206,033
Total Options									4 761 067.45	5,500	3,344,990
Grand Total:									1,146,886,812.25	92,697	5,551,023