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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/05/2018 Foreign Exchange Future			12.76580		12.74170			0.0000	119,998,520.00	9,400	0
\$ / R On 22/05/2018 Foreign Exchange Future			12.78170		12.74170			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.78320		12.74470			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.78760		12.74900			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.78910		12.75050			0.0000	0.00	0	30,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.79060		12.75200			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.79210		12.75380			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.80650		12.76820			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			12.82460		12.78620			0.0000	392,727,725.80	30,623	1,142,604
\$ / R On 20/06/2018 Foreign Exchange Future			12.82820		12.78980			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.84410		12.80510			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.84920		12.81020			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.85600		12.81690			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.87980		12.84050			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.88660		12.84730			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.88830		12.84900			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.89170		12.85240			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.89850		12.85910			0.0000	0.00	0	2,015
\$ / R On 07/08/2018 Foreign Exchange Future			12.91030		12.87100			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.92040		12.88110			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Future			12.95060		12.91130			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			12.97880		12.93930			0.0000	65,192,512.40	5,023	89,793
\$ / R	On	28/09/2018	Foreign Exchange Future			12.99700		12.95750			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			13.04180		13.00210			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.04840		13.00870			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.05170		13.01200			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			13.06000		13.02030			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.07330		13.03350			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.07820		13.03840			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.10120		13.06140			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			13.11910		13.07920			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.12400		13.08410			0.0000	9,423,032.00	718	26,412
\$ / R	On	31/12/2018	Foreign Exchange Future			13.15160		13.11170			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			13.20200		13.16210			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.22310		13.18320			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.24740		13.20750			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.27660		13.23660			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.29110		13.25120			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.34620		13.30620			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.41480		13.37500			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.67450		13.63760			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.94670		13.91490			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.04610		14.01320			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.14970		14.11580			0.0000	0.00	0	0
Total \$ / R Future												587,341,790.20	45,764	1,473,792
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			0.04130	0.000	21.01	0.0000	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			791.74130	815.800	21.01	1.0000	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			0.14890	0.000	28.20	0.0000	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			741.84890	781.700	28.20	1.0000	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			20.43660	10.629	22.32	0.0781	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			395.13660	423.829	22.32	0.9219	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			64.59670	42.153	20.83	0.2505	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			209.29670	225.353	20.83	0.7495	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			75.78220	54.311	18.05	0.2731	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			224.78220	241.911	18.05	0.7269	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			162.69630	129.574	17.44	0.5112	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			111.69630	117.174	17.44	0.4888	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			301.63450	265.194	18.65	0.7340	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			50.63450	52.794	18.65	0.2660	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			42.73800	28.406	18.19	0.1559	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			343.23800	367.506	18.19	0.8441	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			44.73220	29.969	18.16	0.1628	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			335.23220	359.069	18.16	0.8372	0.00	0	30,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			748.42660	707.150	20.06	0.9530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			10.42660	7.750	20.06	0.0470	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			75.07030	55.921	17.47	0.2498	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			278.87030	298.022	17.47	0.7502	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			531.22640	562.215	17.52	0.9378	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			17.42640	10.115	17.52	0.0622	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,676.25350	2,637.922	30.96	0.9999	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.05350	0.022	30.96	0.0001	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			154.32240	126.999	17.44	0.4488	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			158.12240	169.099	17.44	0.5512	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,050.97310	1,011.809	22.59	0.9778	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.77310	3.909	22.59	0.0222	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			245.06410	262.067	17.46	0.7047	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			91.26410	69.967	17.46	0.2953	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			126.40740	101.381	17.45	0.3852	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			190.20740	203.481	17.45	0.6148	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,136.30810	3,098.002	39.25	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.10810	0.102	39.25	0.0005	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			215.56520	189.358	16.98	0.4871	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			183.76520	195.858	16.98	0.5129	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	11.80	Put			10.18610	7.927	16.63	0.0336	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			747.87880	782.295	15.39	0.9283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			21.67880	17.695	15.39	0.0717	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			92.62390	80.850	15.69	0.2408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			428.82390	455.450	15.69	0.7592	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			40.30690	33.916	15.16	0.1247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			596.50690	628.516	15.16	0.8753	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			35.37910	29.600	15.08	0.1120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			621.57910	654.200	15.08	0.8880	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			126.95850	112.386	15.93	0.3041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			363.15850	386.986	15.93	0.6959	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.09660	0.061	32.62	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,913.89660	4,875.461	32.62	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.09440	0.060	32.62	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,923.89440	4,885.460	32.62	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.09890	0.063	32.62	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,903.89890	4,865.463	32.62	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			41.80850	44.494	19.42	0.1315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			895.60850	859.894	19.42	0.8685	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			142.11120	152.684	17.44	0.3683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			405.91120	378.084	17.44	0.6317	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,594.76160	3,556.140	30.78	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.96160	0.740	30.78	0.0023	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,786.98420	1,825.150	19.99	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.78420	0.550	19.99	0.0026	0.00	0	60,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			156.79110	168.461	17.26	0.3974	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			370.59110	343.861	17.26	0.6026	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,325.30870	2,286.894	23.15	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.50870	1.494	23.15	0.0058	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			169.50670	182.108	17.12	0.4216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			343.30670	317.508	17.12	0.5784	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,355.21270	2,316.796	23.22	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.41270	1.396	23.22	0.0054	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			395.11750	420.360	15.81	0.7282	1,387,186.68	3,300	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			108.91750	95.760	15.81	0.2718	47,879.80	500	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,714.69210	2,676.233	24.76	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.89210	0.833	24.76	0.0032	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			36.60250	38.899	19.58	0.1170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			950.40250	914.299	19.58	0.8830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			804.40590	839.306	15.67	0.9397	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			18.20590	14.706	15.67	0.0603	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,026.74120	1,988.371	22.42	0.9889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.94120	2.971	22.42	0.0111	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,290.50300	1,327.745	18.06	0.9863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			4.30300	3.145	18.06	0.0137	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			253.06810	271.188	16.42	0.5600	2,169,500.00	8,000	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			216.86810	196.588	16.42	0.4400	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,734.78500	3,696.139	31.73	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.98500	0.739	31.73	0.0023	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,927.48770	1,889.148	22.18	0.9862	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.68770	3.748	22.18	0.0138	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			86.06460	92.229	18.35	0.2448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			599.86460	567.629	18.35	0.7552	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,744.69180	2,706.226	24.97	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.89180	0.826	24.97	0.0031	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			111.89820	120.134	17.88	0.3043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			495.69820	465.534	17.88	0.6957	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			464.23640	492.200	15.57	0.7888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			78.03640	67.600	15.57	0.2112	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			59.41460	63.427	18.97	0.1782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			753.21460	718.827	18.97	0.8218	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,704.77970	3,666.139	31.53	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.97970	0.739	31.53	0.0023	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			101.18780	108.571	18.06	0.2803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			534.98780	503.971	18.06	0.7197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,644.69390	2,606.250	24.28	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.89390	0.850	24.28	0.0033	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			62.05800	66.269	18.92	0.1849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			735.85800	701.669	18.92	0.8151	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,374.73090	3,336.146	29.27	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.93090	0.746	29.27	0.0025	0.00	0	5,183

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	14.10	Call			14.98390	15.725	20.69	0.0520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,328.78390	1,291.125	20.69	0.9480	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,594.00240	4,555.534	32.62	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.20240	0.134	32.62	0.0005	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			18.73720	19.735	20.41	0.0639	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,232.53720	1,195.135	20.41	0.9361	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,494.05400	4,455.571	32.62	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.25400	0.171	32.62	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			27.40110	29.018	19.94	0.0903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,071.20110	1,034.418	19.94	0.9097	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,624.76640	3,586.139	30.98	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.96640	0.739	30.98	0.0023	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,424.09730	4,385.602	32.62	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.29730	0.202	32.62	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			26.79630	28.369	19.97	0.0885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,080.59630	1,043.769	19.97	0.9115	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,214.27410	4,175.732	32.62	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.47410	0.332	32.62	0.0011	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			23.43360	24.763	20.14	0.0784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,137.23360	1,100.164	20.14	0.9216	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			580.06140	611.643	15.20	0.8664	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			43.86140	37.043	15.20	0.1336	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			32.75150	34.762	19.72	0.1060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			996.55150	960.162	19.72	0.8940	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,134.36490	4,095.800	32.62	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.56490	0.400	32.62	0.0013	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			10.59720	11.046	21.05	0.0377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,474.39720	1,436.446	21.05	0.9623	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			571.92130	603.284	15.23	0.8618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			45.72130	38.684	15.23	0.1382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			29.29830	31.054	19.86	0.0959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,043.09830	1,006.454	19.86	0.9041	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,864.80930	3,826.142	32.62	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.00930	0.742	32.62	0.0022	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			28.65210	30.360	19.89	0.0940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,052.45210	1,015.760	19.89	0.9060	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,004.69810	2,966.180	26.74	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.89810	0.780	26.74	0.0028	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,749.36070	1,711.112	21.74	0.9795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.56070	5.712	21.74	0.0205	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			56.87900	60.699	19.03	0.1717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			770.67900	736.099	19.03	0.8283	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			539.93470	570.387	15.33	0.8426	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			53.73470	45.787	15.33	0.1574	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,514.79860	2,476.375	23.61	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.99860	0.975	23.61	0.0038	0.00	0	24,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		692.01390	725.882	15.10	0.9149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		25.81390	21.282	15.10	0.0851	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		105.34940	113.066	17.99	0.2897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put		519.14940	488.466	17.99	0.7103	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put		2,434.98680	2,396.566	23.42	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call		1.18680	1.166	23.42	0.0046	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		1.11220	1.090	23.49	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		2,464.91220	2,426.490	23.49	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		7,763.80010	7,725.400	32.62	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.00010	0.000	32.62	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		2,215.72310	2,177.318	22.88	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		1.92310	1.918	22.88	0.0073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put		27.35990	22.630	15.01	0.0900	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call		673.55990	707.230	15.01	0.9100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call		664.37910	697.946	14.96	0.9074	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put		28.17910	23.346	14.96	0.0926	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call		1,587.76260	1,625.712	19.22	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put		1.56260	1.112	19.22	0.0051	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put		42.05720	35.454	15.18	0.1291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call		588.25720	620.054	15.18	0.8709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call		1,045.01530	1,081.392	16.87	0.9711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put		8.81530	6.792	16.87	0.0289	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put		641.54980	608.637	18.53	0.7754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call		77.74980	83.237	18.53	0.2246	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call		899.81230	935.398	16.15	0.9550	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put		13.61230	10.798	16.15	0.0450	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put		2.60240	1.876	18.64	0.0084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call		1,438.80240	1,476.476	18.64	0.9916	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put		3.64260	2.649	18.25	0.0117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call		1,339.84260	1,377.250	18.25	0.9883	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call		1,025.53950	1,061.825	16.77	0.9693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put		9.33950	7.225	16.77	0.0307	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put		7.63120	5.821	17.11	0.0249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call		1,093.83120	1,130.421	17.11	0.9751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put		26.57610	21.946	15.05	0.0875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call		682.77610	716.546	15.05	0.9125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call		1,191.92560	1,228.877	17.58	0.9815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put		5.72560	4.277	17.58	0.0185	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call		996.38610	1,032.527	16.63	0.9664	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put		95.57440	84.443	15.77	0.2413	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call		445.37440	472.643	15.77	0.7587	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,816.86080	2,777.638	23.30	0.9943	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		1.96080	1.738	23.30	0.0057	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call		461.42090	487.771	15.69	0.7265	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put		126.32090	113.671	15.69	0.2735	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put		184.82330	168.799	16.02	0.3586	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			369.92330	392.899	16.02	0.6414	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,046.43190	1,010.786	19.46	0.8636	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			51.53190	54.886	19.46	0.1364	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,296.70280	3,257.521	26.25	0.9952	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.80280	1.621	26.25	0.0048	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,027.60350	1,062.775	15.33	0.9520	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			17.40350	13.575	15.33	0.0480	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			451.75820	477.280	15.58	0.7081	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			141.55820	128.080	15.58	0.2919	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,211.28500	1,174.746	19.68	0.8907	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			41.48500	43.946	19.68	0.1093	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			484.10550	456.488	17.19	0.6288	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			174.30550	185.688	17.19	0.3712	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			985.87160	951.141	18.91	0.8280	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			72.77160	77.141	18.91	0.1720	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			872.75340	839.172	18.56	0.7941	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			89.65340	95.172	18.56	0.2059	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			790.88920	824.339	14.99	0.8872	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			43.98920	38.338	14.99	0.1128	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,052.96670	1,018.572	18.61	0.8097	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			93.46670	98.372	18.61	0.1903	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,098.32770	3,058.704	22.34	0.9870	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.62770	5.304	22.34	0.0130	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,402.54940	1,366.814	19.40	0.8739	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			59.84940	63.414	19.40	0.1261	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,879.64110	2,840.254	21.84	0.9833	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			6.94110	6.854	21.84	0.0167	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			40.55880	43.175	19.80	0.0901	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,643.25880	1,606.575	19.80	0.9099	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,494.16280	1,458.242	19.56	0.8868	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			53.16280	56.542	19.56	0.1132	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			63.34360	56.467	14.54	0.1353	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			855.74360	888.167	14.54	0.8647	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,055.15950	1,022.838	18.31	0.7870	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			114.25950	121.338	18.31	0.2130	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,465.71380	3,425.778	22.51	0.9898	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.81380	4.278	22.51	0.0102	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,969.31920	2,929.954	21.85	0.9808	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			8.41920	8.454	21.85	0.0192	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			138.44820	127.463	14.85	0.2369	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			689.44820	717.763	14.85	0.7631	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			119.21150	126.932	18.31	0.2129	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,108.21150	1,076.632	18.31	0.7871	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,315.85200	3,276.156	21.85	0.9855	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			6.85200	6.456	21.85	0.0145	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,792.70700	1,757.813	19.71	0.8962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			53.80700	58.213	19.71	0.1038	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,064.79100	1,037.060	17.82	0.7348	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			176.09100	187.660	17.82	0.2652	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,665.74020	3,626.149	20.71	0.9860	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			7.04020	6.749	20.71	0.0140	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,153.62780	3,115.192	20.91	0.9704	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			14.92780	15.792	20.91	0.0296	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	11.00	Call			1,954.72550	1,992.725	15.76	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			15.42550	13.925	15.76	0.0298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			688.16590	714.633	14.96	0.6854	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			248.86590	235.833	14.96	0.3146	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,219.63940	3,186.866	21.31	0.9582	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			18.93940	25.666	21.31	0.0418	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			502.69710	525.798	15.59	0.5622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			413.39710	396.998	15.59	0.4378	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,122.48260	3,089.588	21.22	0.9542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			21.78260	28.388	21.22	0.0458	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			453.85890	475.832	15.79	0.5244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			474.55890	457.032	15.79	0.4756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,261.26710	2,227.292	20.04	0.9013	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			60.56710	66.092	20.04	0.0987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			223.42390	237.375	17.45	0.3033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,014.12390	988.575	17.45	0.6967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			624.86580	650.243	15.16	0.6467	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			295.56580	281.443	15.16	0.3533	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,054.69590	3,021.667	21.15	0.9512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			23.99590	30.467	21.15	0.0488	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,161.30240	3,128.466	21.26	0.9559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			20.60240	27.266	21.26	0.0441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			603.00070	627.989	15.23	0.6325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			313.70070	299.189	15.23	0.3675	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			951.24770	926.491	17.29	0.6778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			240.54770	255.291	17.29	0.3222	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,365.99840	3,333.273	21.45	0.9636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			15.29840	22.073	21.45	0.0364	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,085.86540	4,051.527	22.02	0.9818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			5.16540	10.327	22.02	0.0182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			314.36190	331.669	16.65	0.3986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			735.06190	712.869	16.65	0.6014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			692.96010	671.355	16.52	0.5840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			332.26010	350.155	16.52	0.4160	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,244.74630	1,280.075	14.06	0.8996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			55.44630	51.275	14.06	0.1004	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			347.93490	366.336	16.41	0.4310	0.00	0	1,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			658.63490	637.536	16.41	0.5690	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,473.24140	1,511.226	14.51	0.9334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			33.94140	32.426	14.51	0.0666	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,159.77700	1,194.230	14.16	0.8781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			70.47700	65.430	14.16	0.1219	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,037.65380	1,070.611	14.32	0.8413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			98.35380	91.811	14.32	0.1587	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,288.20110	1,323.930	14.01	0.9094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			48.90110	45.131	14.01	0.0906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,379.01180	1,417.077	14.26	0.9222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			39.71180	38.277	14.26	0.0778	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			815.25710	844.662	14.63	0.7532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			175.95710	165.862	14.63	0.2468	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,492.19090	1,530.165	14.56	0.9355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			32.89090	31.365	14.56	0.0645	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			371.73830	356.081	15.45	0.4098	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			541.03830	564.881	15.45	0.5902	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			836.95570	813.450	16.96	0.6399	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			276.25570	292.250	16.96	0.3601	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			387.08700	371.150	15.50	0.4204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			526.38700	549.950	15.50	0.5796	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			160.85180	151.394	14.58	0.2309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			850.15180	880.194	14.58	0.7691	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,118.32840	1,152.306	14.22	0.8664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			79.02840	73.506	14.22	0.1336	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			700.17660	726.845	14.92	0.6924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			240.87660	228.045	14.92	0.3076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			587.00250	611.700	15.28	0.6219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			327.70250	312.900	15.28	0.3781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			625.03310	604.449	16.30	0.5537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			364.33310	383.249	16.30	0.4463	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			762.56540	790.245	14.74	0.7269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			203.26540	191.445	14.74	0.2731	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			498.32900	479.913	15.86	0.4891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			437.62900	458.713	15.86	0.5109	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			488.91760	511.742	15.65	0.5518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			429.61760	412.942	15.65	0.4482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			0.00000	777.254	14.78	0.7200	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.00000	198.454	14.78	0.2800	49,613.48	250	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,769.30520	4,808.803	19.38	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00520	0.004	19.38	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			641.66620	667.340	15.10	0.6573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			282.36620	268.540	15.10	0.3427	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			78.32790	84.998	19.57	0.1240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,999.02790	1,966.198	19.57	0.8760	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			77.60510	84.231	19.59	0.1230	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,008.30510	1,975.431	19.59	0.8770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			79.05940	85.774	19.56	0.1250	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,989.75940	1,956.974	19.56	0.8750	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,074.78860	1,049.499	17.52	0.6988	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			232.28860	246.499	17.52	0.3012	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,858.28500	3,824.190	22.49	0.9675	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			15.78500	21.189	22.49	0.0325	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,318.75070	3,284.931	21.65	0.9520	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			26.25070	31.931	21.65	0.0480	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,655.19540	1,627.309	18.57	0.7892	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			167.29540	179.109	18.57	0.2108	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,162.17810	2,131.452	19.36	0.8533	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			110.87810	119.852	19.36	0.1467	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,085.31410	1,062.271	17.26	0.6648	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			297.31410	313.971	17.26	0.3352	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,038.83800	4,004.726	22.69	0.9530	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			30.83800	36.426	22.69	0.0470	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,502.08740	3,468.010	21.78	0.9364	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			44.08740	49.710	21.78	0.0636	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			293.25340	309.751	17.33	0.3274	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,132.95340	1,109.751	17.33	0.6726	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,829.12330	3,794.858	22.37	0.9438	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			39.42330	44.858	22.37	0.0562	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			113.71840	106.938	14.21	0.1555	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,234.01840	1,266.938	14.21	0.8445	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,975.23840	1,946.428	18.92	0.8184	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			148.73840	159.728	18.92	0.1816	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			682.59290	664.811	16.10	0.5157	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			500.99290	523.011	16.10	0.4843	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			81.99680	77.766	14.25	0.1167	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,450.39680	1,485.966	14.25	0.8833	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,229.06250	2,265.735	14.93	0.9683	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			20.66250	17.535	14.93	0.0317	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,094.10660	1,072.521	17.07	0.6393	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			355.50660	373.721	17.07	0.3607	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,287.15150	4,253.681	22.52	0.9473	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			38.55150	44.881	22.52	0.0527	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,697.27060	3,663.367	21.85	0.9262	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			58.67060	64.567	21.85	0.0738	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,718.96180	2,687.942	19.81	0.8716	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			108.16180	117.042	19.81	0.1284	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			986.68770	966.362	16.74	0.6004	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			415.88770	435.462	16.74	0.3996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,963.04500	2,931.776	20.30	0.8848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			97.14500	105.776	20.30	0.1152	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,536.46110	1,570.057	14.17	0.8806	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	11.64	Put		92.36110	86.057	14.17	0.1194	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,206.07010	4,172.771	22.42	0.9371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,169.84870	2,141.347	19.00	0.8171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		380.60010	367.448	15.04	0.3463	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		1,251.63750	1,229.031	17.35	0.6661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		335.73750	353.032	17.35	0.3339	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		165.03080	176.475	18.98	0.1840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,160.93080	2,132.475	18.98	0.8160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		163.94870	175.347	19.00	0.1829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		173.97750	185.789	18.88	0.1925	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		981.97330	1,010.550	14.68	0.7201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		277.87330	266.550	14.68	0.2799	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		166.12080	177.611	18.97	0.1850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,152.02080	2,123.611	18.97	0.8150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		834.70010	861.448	15.04	0.6537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		382.37200	400.971	16.99	0.3713	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		568.81030	553.132	15.63	0.4445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		652.91030	677.132	15.63	0.5555	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		717.94910	700.487	16.05	0.5074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		552.04910	574.487	16.05	0.4926	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		2,089.87750	2,061.789	18.88	0.8075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		187.15340	199.488	18.73	0.2048	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		324.02880	311.819	14.83	0.3113	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		908.12880	935.819	14.83	0.6887	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		1,212.67790	1,190.392	17.26	0.6571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		346.77790	364.392	17.26	0.3429	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		1,098.27200	1,076.971	16.99	0.6287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		50.17010	56.771	22.42	0.0629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		670.69600	695.179	15.57	0.5659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		546.59600	531.179	15.57	0.4341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		686.74680	669.661	15.97	0.4952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		570.84680	593.661	15.97	0.5048	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,993.05340	1,965.488	18.73	0.7952	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,101.06130	1,080.158	16.86	0.6173	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		412.76130	431.758	16.86	0.3827	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,514.49680	4,480.012	22.17	0.9435	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		46.19680	51.612	22.17	0.0565	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,891.18180	3,857.301	21.85	0.9177	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		72.88180	78.901	21.85	0.0823	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		484.88640	470.002	15.14	0.3768	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		856.98640	882.001	15.14	0.6232	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,156.20060	2,129.728	18.54	0.7752	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		239.40060	252.828	18.54	0.2248	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		519.66330	504.648	15.15	0.3795	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		897.16330	922.049	15.15	0.6205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,597.29960	1,627.857	13.98	0.8394	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	11.80	Put			160.69960	151.257	13.98	0.1606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,405.99260	1,436.191	14.32	0.7894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			229.39260	219.591	14.32	0.2106	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,835.79400	1,866.679	13.51	0.8911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			99.19400	90.079	13.51	0.1089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,917.42250	2,955.432	13.11	0.9849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			10.82250	8.832	13.11	0.0151	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			486.84750	505.973	16.92	0.3853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,300.24750	1,279.373	16.92	0.6147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,634.42250	1,611.578	17.58	0.6786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			391.02250	408.178	17.58	0.3214	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			969.86910	995.117	15.00	0.6404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			493.26910	478.517	15.00	0.3596	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			883.24020	865.343	16.03	0.5065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			669.84020	691.943	16.03	0.4935	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			253.93380	267.733	18.61	0.2240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,327.33380	2,301.133	18.61	0.7760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,232.11490	2,206.424	18.48	0.7649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			268.71490	283.024	18.48	0.2351	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,643.36180	1,673.896	13.89	0.8504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			146.76180	137.296	13.89	0.1496	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			252.63810	266.390	18.62	0.2231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,336.03810	2,309.790	18.62	0.7769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			251.35000	265.056	18.64	0.2221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,344.75000	2,318.456	18.64	0.7779	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			279.88600	269.184	14.46	0.2409	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,321.08600	1,350.284	14.46	0.7591	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			921.92370	904.160	15.99	0.4966	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			738.12370	760.360	15.99	0.5034	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			592.56710	576.972	15.18	0.3844	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			978.76710	1,003.172	15.18	0.6156	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			940.89940	964.954	15.30	0.5992	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			634.69940	618.754	15.30	0.4008	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,700.43940	2,737.284	11.14	0.9789	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			15.43940	12.484	11.14	0.0211	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,438.86540	1,466.775	14.58	0.7462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			343.86540	331.975	14.58	0.2538	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,712.32450	1,691.670	17.44	0.6453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			971.91940	996.166	15.50	0.5848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			555.37570	575.243	17.15	0.3821	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,550.37570	1,530.443	17.15	0.6179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			507.32450	526.470	17.44	0.3547	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			552.96890	572.800	17.16	0.3808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,557.96890	1,538.000	17.16	0.6192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			557.79470	577.697	17.14	0.3835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,542.79470	1,522.897	17.14	0.6165	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	13.13	Put			726.91940	711.366	15.50	0.4152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,494.75270	6,474.278	21.22	0.9032	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			132.35270	148.778	21.22	0.0968	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			529.87730	552.094	18.59	0.3057	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,702.27730	2,687.594	18.59	0.6943	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			528.24200	550.432	18.60	0.3049	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,710.64200	2,695.932	18.60	0.6951	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			531.51920	553.769	18.58	0.3065	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,693.91920	2,679.269	18.58	0.6935	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			913.65790	940.218	17.66	0.4199	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,158.75790	2,153.518	17.66	0.5801	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			911.13020	937.708	17.67	0.4190	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,166.23020	2,161.008	17.67	0.5810	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			908.61900	935.206	17.68	0.4181	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,173.71900	2,168.506	17.68	0.5819	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,302.40780	2,296.866	17.87	0.5826	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			945.60780	972.966	17.87	0.4174	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,037.88600	1,065.439	17.85	0.4351	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,272.08600	2,265.739	17.85	0.5649	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,035.27110	1,062.848	17.86	0.4342	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,279.47110	2,273.148	17.86	0.5658	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,040.50060	1,068.030	17.84	0.4359	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,264.70060	2,258.330	17.84	0.5641	0.00	0	0
Total \$ / R Option												3,654,179.96	12,050	2,656,260
Total \$ / R												590,995,970.16	57,814	4,130,052
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.82460		12.78620			0.0000	192,369.00	15	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.97880		12.93930			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.12400		13.08410			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.41480		13.37500			0.0000	0.00	0	0
Total \$ / R MAXI Future												192,369.00	15	476
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,191.31760	2,313.426	20.22	0.0737	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			116,571.31760	112,853.426	20.22	0.9263	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,142.86990	2,261.529	20.25	0.0723	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			117,522.86990	113,801.529	20.25	0.9277	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,240.85720	2,366.503	20.19	0.0753	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			115,620.85720	111,906.503	20.19	0.9247	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			17,288.65510	18,433.811	18.03	0.2448	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			124,358.65510	121,553.811	18.03	0.7552	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			17,132.37690	18,269.436	18.05	0.2429	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			125,202.37690	122,389.436	18.05	0.7571	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			17,446.46480	18,599.770	18.01	0.2467	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			123,516.46480	120,719.770	18.01	0.7533	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			15,354.44010	16,450.341	19.13	0.1729	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	Put		225,944.44010	223,050.341	19.13	0.8271		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		15,254.49530	16,346.023	19.14	0.1719		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		226,844.49530	223,946.023	19.14	0.8281		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		15,155.26970	16,242.442	19.16	0.1710		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		227,745.26970	224,842.442	19.16	0.8290		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		55,537.56810	57,524.253	17.15	0.3821		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		155,037.56810	153,044.253	17.15	0.6179		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		55,296.89420	57,280.029	17.16	0.3808		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		155,796.89420	153,800.029	17.16	0.6192		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		55,779.47080	57,769.714	17.14	0.3835		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		154,279.47080	152,289.714	17.14	0.6165		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											192,369.00	15	476
£ / R	On 18/06/2018	Foreign Exchange Future			17.21820	17.25150			0.0000		7,576,008.00	440	428,191
£ / R	On 17/09/2018	Foreign Exchange Future			17.50300	17.53410			0.0000		0.00	0	18,594
£ / R	On 14/12/2018	Foreign Exchange Future			17.77590	17.80600			0.0000		0.00	0	7,517
£ / R	On 18/03/2019	Foreign Exchange Future			18.07430	18.10420			0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.34640	18.37470			0.0000		0.00	0	5,465
Total £ / R Future											7,576,008.00	440	464,699
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		17,051.50000	17,018.200	31.50	1.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	31.50	0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		117.49440	108.238	17.79	0.2260		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		755.99440	780.038	17.79	0.7740		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		217.75380	203.446	16.95	0.3736		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		466.25380	485.246	16.95	0.6264		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		3,150.65530	3,183.643	23.62	0.9947		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		2.15530	1.843	23.62	0.0053		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		115.59150	106.444	17.81	0.2229		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		764.09150	788.244	17.81	0.7771		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		113.71850	104.679	17.83	0.2198		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put		772.21850	796.479	17.83	0.7802		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		374.35820	365.962	16.58	0.3467		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		1,090.25820	1,112.962	16.58	0.6533		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		371.62230	363.304	16.59	0.3447		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		1,097.52230	1,120.304	16.59	0.6553		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		377.10910	368.642	16.57	0.3487		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		1,083.00910	1,105.642	16.57	0.6513		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		718.91540	708.430	16.14	0.4614		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		1,032.91540	1,052.530	16.14	0.5386		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		715.20310	704.803	16.15	0.4596		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		1,039.20310	1,058.903	16.15	0.5404		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		722.63970	712.074	16.13	0.4631		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		1,026.63970	1,046.174	16.13	0.5369		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			972.46210	963.572	16.23	0.4973	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,158.26210	1,179.272	16.23	0.5027	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			968.50550	959.676	16.24	0.4958	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,164.30550	1,185.376	16.24	0.5042	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			964.55710	955.802	16.24	0.4944	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,170.35710	1,191.502	16.24	0.5056	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,112.42410	1,106.457	16.35	0.4974	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,367.72410	1,390.057	16.35	0.5026	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,108.54570	1,102.650	16.35	0.4962	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,373.84570	1,396.250	16.35	0.5038	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,116.30750	1,110.284	16.34	0.4986	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,361.60750	1,383.884	16.34	0.5014	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												7,576,008.00	440	465,699
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11548		0.11572			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11575		0.11636			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11763		0.11785			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11977		0.11999			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12440		0.12461			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			6.77440	5.979	21.28	0.0239	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,435.07440	1,457.779	21.28	0.9761	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.70150	3.625	29.95	0.0113	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,432.00150	2,455.425	29.95	0.9887	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			76.31850	69.643	17.51	0.2215	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			504.61850	521.443	17.51	0.7785	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	27.93	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,363.50000	876,424.700	27.93	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	27.93	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,363.50000	877,424.700	27.93	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	27.93	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,363.50000	875,424.700	27.93	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	27.93	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,363.50000	822,424.700	27.93	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			136.54510	142.516	19.70	0.2026	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,351.14510	1,379.316	19.70	0.7974	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			67.19720	70.116	22.80	0.1016	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,281.79720	2,306.916	22.80	0.8984	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			352.10860	359.985	17.33	0.4396	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			566.70860	596.785	17.33	0.5604	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			600.39070	614.374	17.39	0.5203	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			601.09070	637.274	17.39	0.4797	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			311.71420	323.881	19.30	0.3117	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	Put			1,312.41420	1,346.781	19.30	0.6883	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,135.43840	1,139.423	14.74	0.7945	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			136.13840	162.323	14.74	0.2055	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			707.71190	731.423	18.86	0.4487	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,246.41190	1,291.423	18.86	0.5513	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			526.75030	542.970	21.37	0.3354	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,065.45030	2,102.970	21.37	0.6646	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,078.14300	1,104.829	17.25	0.6146	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			616.84300	664.829	17.25	0.3854	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			15.02840		15.00050			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.10450		15.07940			0.0000	36,719,039.50	2,431	111,529
€ / R	On	16/07/2018	Foreign Exchange Future			15.19680		15.17020			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.39570		15.36840			0.0000	0.00	0	61,407
€ / R	On	14/12/2018	Foreign Exchange Future			15.68100		15.65280			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.00020		15.96980			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.28030		16.24850			0.0000	0.00	0	5,256
Total € / R Future												36,719,039.50	2,431	190,578
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			93.98120	61.391	18.81	0.4057	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			114.48120	109.791	18.81	0.5943	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			95.06220	100.074	17.10	0.2424	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			24.88840	21.078	14.12	0.0779	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			804.28840	825.578	14.12	0.9221	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			12.97900	10.362	15.59	0.0389	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,080.36340	2,105.181	19.68	0.9973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.96340	0.681	19.68	0.0027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			219.08840	206.140	15.33	0.4267	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			298.48840	310.640	15.33	0.5733	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			645.66220	625.574	17.10	0.7576	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			22.18090	18.606	14.37	0.0690	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			43.89450	46.972	17.93	0.1282	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			964.49450	942.472	17.93	0.8718	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			34.54380	29.884	13.98	0.1051	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			713.94380	734.384	13.98	0.8949	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,082.37900	1,104.862	15.59	0.9611	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			11.90230	9.421	15.79	0.0354	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			14.58660	16.474	18.49	0.0517	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,375.18660	1,351.974	18.49	0.9483	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,583.55760	1,607.501	18.01	0.9886	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.15760	3.001	18.01	0.0114	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			851.58090	873.106	14.37	0.9310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.49240	5.642	16.91	0.0212	0.00	0	50,948

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	Call			192.82070	201.692	15.99	0.4230	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			363.42070	347.192	15.99	0.5770	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,550.61590	6,525.504	30.57	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.01590	0.004	30.57	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,121.30230	1,143.921	15.79	0.9646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			534.60410	515.731	16.69	0.6992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,470.75490	5,445.550	30.57	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.15490	0.050	30.57	0.0002	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,531.55570	3,506.165	26.03	0.9979	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.95570	0.665	26.03	0.0021	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,336.89240	1,360.142	16.91	0.9788	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			121.69260	127.825	16.72	0.2963	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			542.29260	523.325	16.72	0.7037	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			119.42220	125.460	16.75	0.2919	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			550.02220	530.960	16.75	0.7081	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			124.00410	130.231	16.69	0.3008	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			150.00410	141.992	14.26	0.2667	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			620.20410	638.792	14.26	0.7333	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			117.53940	128.586	17.79	0.1628	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			116.47330	127.458	17.80	0.1616	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			16.21220	16.413	20.73	0.0248	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,891.20260	1,918.658	13.86	0.9554	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			22.80260	22.958	13.86	0.0446	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,211.44100	1,235.449	13.26	0.8552	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			93.04100	89.749	13.26	0.1448	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,867.01690	1,850.638	17.81	0.8397	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,849.13940	1,832.886	17.79	0.8372	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,550.11690	1,535.404	17.29	0.7913	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			158.51690	171.104	17.29	0.2087	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			342.83100	360.894	15.71	0.3900	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			824.43100	815.194	15.71	0.6100	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			933.56100	923.604	15.99	0.6466	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,263.35060	6,235.984	21.27	0.9969	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.75060	1.684	21.27	0.0031	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,207.81220	4,180.713	20.73	0.9752	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,858.07330	1,841.758	17.80	0.8384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			115.41690	126.338	17.81	0.1603	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			301.96100	319.304	15.99	0.3534	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			180.33930	195.980	17.85	0.1817	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,407.53930	2,394.980	17.85	0.8183	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			179.27700	194.864	17.86	0.1808	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,416.47700	2,403.864	17.86	0.8192	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			178.21860	193.759	17.88	0.1799	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,425.41860	2,412.759	17.88	0.8201	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			769.21880	801.680	15.03	0.5000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			949.41880	951.480	15.03	0.5000	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	16.13	Call			776.71430	809.245	15.00	0.5035	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			936.91430	939.045	15.00	0.4965	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			772.95450	805.457	15.02	0.5018	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			943.15450	945.257	15.02	0.4982	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			762.30920	796.948	15.58	0.4454	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,373.80920	1,376.648	15.58	0.5546	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			759.22900	793.830	15.59	0.4441	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,380.72900	1,383.530	15.59	0.5559	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			756.15570	790.719	15.60	0.4427	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,387.65570	1,390.419	15.60	0.5573	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												36,719,039.50	2,431	797,808
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.69810		9.61220			0.0000	320,037.30	33	12,552
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.82100		9.73400			0.0000	0.00	0	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.94120		9.85260			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.18860		10.09700			0.0000	0.00	0	0
Total AU\$ / R Future												320,037.30	33	24,714
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			6.82310	9.352	17.14	0.0495	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			894.62310	811.252	17.14	0.9505	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.56960	9.003	17.18	0.0479	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			904.36960	820.903	17.18	0.9521	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			7.08650	9.715	17.11	0.0513	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			884.88650	801.615	17.11	0.9487	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			31.57160	40.481	16.32	0.0975	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,427.57160	1,349.481	16.32	0.9025	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			32.76150	41.822	16.29	0.1004	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,408.76150	1,330.822	16.29	0.8996	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			32.16130	41.146	16.31	0.0989	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,418.16130	1,340.146	16.31	0.9011	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,694.53880	1,616.773	16.32	0.8665	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			66.41800	77.160	16.33	0.1323	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,703.81800	1,625.960	16.33	0.8677	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			67.86810	78.796	16.30	0.1348	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,685.26810	1,607.596	16.30	0.8652	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			67.13880	77.973	16.32	0.1335	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			290.47860	319.073	14.81	0.3355	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,193.47860	1,130.473	14.81	0.6645	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			288.41550	316.836	14.82	0.3336	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,201.41550	1,138.236	14.82	0.6664	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			286.36860	314.615	14.84	0.3316	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,209.36860	1,146.015	14.84	0.6684	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												320,037.30	33	24,714
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.99330		9.93870			0.0000	0.00	0	1,950
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.26420		10.20720			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,950
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			4.28530	5.643	15.52	0.0339	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			885.58530	832.343	15.52	0.9661	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			4.05200	5.343	15.52	0.0323	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			895.35200	842.043	15.52	0.9677	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			4.53070	5.958	15.52	0.0355	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			875.83070	822.658	15.52	0.9645	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			871.53260	914.051	13.75	0.7937	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			144.33260	129.851	13.75	0.2063	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			864.12510	906.486	13.75	0.7908	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			146.92510	132.286	13.75	0.2092	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			878.97300	921.646	13.75	0.7966	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			141.77300	127.446	13.75	0.2034	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,950
CHF / R	On	18/06/2018	Foreign Exchange Future			12.87650		12.83130			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.13800		13.08910			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.39510		13.34390			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.92870		13.87580			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			5.68000	7.511	22.15	0.0256	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,714.38000	1,671.011	22.15	0.9744	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			5.58510	7.387	22.20	0.0252	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,724.28510	1,680.887	22.20	0.9748	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.77690	7.638	22.11	0.0260	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,704.47690	1,661.138	22.11	0.9740	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			50.33360	63.234	17.91	0.1030	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,991.23360	1,955.234	17.91	0.8970	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			49.77480	62.517	17.92	0.1020	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,000.67480	1,964.517	17.92	0.8980	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			49.22370	61.806	17.93	0.1010	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,010.12370	1,973.806	17.93	0.8990	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			599.74980	665.598	14.23	0.5728	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			465.84980	480.498	14.23	0.4272	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			594.91070	660.732	14.24	0.5700	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			471.01070	485.632	14.24	0.4300	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			604.61590	670.498	14.22	0.5756	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			460.71590	475.398	14.22	0.4244	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			520.65100	588.043	15.80	0.3985	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,364.85100	1,379.343	15.80	0.6015	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			518.24580	585.472	15.81	0.3970	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,372.44580	1,386.772	15.81	0.6030	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			515.85420	582.915	15.83	0.3956	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,380.05420	1,394.215	15.83	0.6044	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			2.01180		2.00690			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.02830		2.02370			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.04440		2.03980			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07630		2.07170			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			355.06540	327.236	15.13	0.4831	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			282.70690	301.527	15.31	0.4702	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			413.70690	383.527	15.31	0.5298	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			245.76640	262.374	15.49	0.4252	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			476.76640	444.374	15.49	0.5748	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			324.06540	345.236	15.13	0.5169	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,383.21330	1,352.922	15.53	0.6940	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			298.78520	313.883	15.65	0.2894	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,461.78520	1,430.883	15.65	0.7106	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			278.77600	293.282	15.77	0.2735	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,541.77600	1,510.281	15.77	0.7265	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			320.21330	335.922	15.53	0.3060	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,701.80430	1,734.431	13.81	0.7753	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			303.80430	290.431	13.81	0.2247	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,628.71900	1,660.756	13.80	0.7599	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			330.71900	316.756	13.80	0.2401	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,557.29710	1,588.737	13.80	0.7441	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			359.29710	344.737	13.80	0.2559	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,705.20940	1,736.021	14.30	0.6538	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			788.20940	773.021	14.30	0.3462	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,650.60160	1,681.117	14.35	0.6408	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			833.60160	818.117	14.35	0.3592	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,761.24120	1,792.363	14.25	0.6667	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			744.24120	729.363	14.25	0.3333	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			2.02880		2.02690			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06780		2.06590			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10650		2.10510			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25270		2.24940			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			25.67660	24.268	20.54	0.0512	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,056.67660	2,036.268	20.54	0.9488	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			28.72970	27.755	19.52	0.0600	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,859.72970	1,839.755	19.52	0.9400	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			27.11030	25.904	20.03	0.0553	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,958.11030	1,937.904	20.03	0.9447	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			97.06900	97.260	17.17	0.1046	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,938.06900	2,919.260	17.17	0.8954	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			89.97300	89.875	17.22	0.0976	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,030.97300	3,011.875	17.22	0.9024	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			83.38640	83.028	17.27	0.0911	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,124.38640	3,105.028	17.27	0.9089	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			852.82540	849.486	14.76	0.4497	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			958.66740	969.179	14.83	0.5333	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			907.66740	904.179	14.83	0.4667	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,050.75830	1,061.566	14.68	0.5674	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			799.75830	796.566	14.68	0.4326	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,003.82540	1,014.486	14.76	0.5503	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,908.13940	1,934.999	15.02	0.6474	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			914.13940	907.999	15.02	0.3526	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,855.69980	1,882.307	15.09	0.6360	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			961.69980	955.307	15.09	0.3640	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,962.35680	1,989.368	14.96	0.6589	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			868.35680	862.368	14.96	0.3411	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			1.63540		1.63030			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65730		1.65210			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.67780		1.67260			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76840		1.76360			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			31.82890	35.065	19.28	0.0888	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,328.82890	1,281.065	19.28	0.9112	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			25.41810	28.297	19.36	0.0738	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,422.41810	1,374.297	19.36	0.9262	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			39.62900	43.256	19.19	0.1061	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,236.62900	1,189.256	19.19	0.8939	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,204.45450	2,161.996	18.77	0.8469	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			145.99420	156.610	18.50	0.1744	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,024.99420	1,983.610	18.50	0.8256	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			135.31920	145.383	18.64	0.1634	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,114.31920	2,072.383	18.64	0.8366	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			125.45450	134.996	18.77	0.1531	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,344.13880	1,379.788	14.67	0.7442	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			318.13880	301.788	14.67	0.2558	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,278.95530	1,312.744	14.74	0.7246	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			352.95530	334.744	14.74	0.2754	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,411.56890	1,449.013	14.61	0.7632	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			285.56890	271.013	14.61	0.2368	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,186.51940	1,215.127	16.16	0.5446	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,150.51940	1,131.127	16.16	0.4554	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,146.56670	1,174.744	16.25	0.5313	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,210.56670	1,190.744	16.25	0.4687	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,227.87930	1,256.925	16.07	0.5580	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,091.87930	1,072.925	16.07	0.4420	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			0.12700		0.12680			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12650		0.12630			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12610		0.12590			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12290		0.12270			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			1.58870		1.57750			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61360		1.60210			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.63770		1.62590			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68640		1.67400			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			8.87650		8.83960			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.98560		8.94760			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.09250		9.05350			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58910		9.55120			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			3.93990	4.189	18.68	0.0246	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,004.33990	967.689	18.68	0.9754	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			3.82170	4.058	18.73	0.0239	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,014.22170	977.558	18.73	0.9761	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			4.06250	4.326	18.62	0.0254	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			994.46250	957.826	18.62	0.9746	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			57.92230	63.613	16.31	0.1523	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,040.32230	1,008.013	16.31	0.8477	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			56.86840	62.494	16.33	0.1501	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,049.26840	1,016.894	16.33	0.8499	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			58.99350	64.751	16.30	0.1547	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,031.39350	999.151	16.30	0.8453	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			448.12310	468.943	13.92	0.5930	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			314.62310	296.443	13.92	0.4070	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			443.09160	463.797	13.93	0.5888	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			319.59160	301.297	13.93	0.4112	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			438.10080	458.695	13.94	0.5846	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			324.60080	306.195	13.94	0.4154	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			446.67620	466.895	15.41	0.4468	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			815.47620	797.795	15.41	0.5532	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			443.49520	463.649	15.42	0.4444	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			822.29520	804.549	15.42	0.5556	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			449.88420	470.163	15.39	0.4492	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			808.68420	791.064	15.39	0.5508	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			1.27540		1.27370			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28410		1.28200			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29240		1.29030			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34940		1.34780			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			463.00000	446.000		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			563.00000	546.000		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			363.00000	346.000		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			880.00000	859.000		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			980.00000	959.000		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			780.00000	759.000		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			303.00000	324.000		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			203.00000	224.000		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			403.00000	424.000		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			278.00000	294.000		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			178.00000	194.000		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			378.00000	394.000		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			1.34260		1.34920			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34860		1.35510			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			1.17780		1.17940			0.0000	0.00	0	220
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18620		1.18770			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			8.63910	0.11490	8.59360			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11490	617.43200	774.509	15.03	0.2963	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11490	3,481.43200	3,183.509	15.03	0.7037	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11490	590.29090	743.414	15.00	0.2879	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11490	3,554.29090	3,252.414	15.00	0.7121	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11490	645.42580	806.465	15.07	0.3047	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11490	3,409.42580	3,115.465	15.07	0.6953	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11490	3,444.71990	3,800.356	17.63	0.7390	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11490	908.71990	809.356	17.63	0.2610	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			8.65940	0.11490	8.64180			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.50110	0.11490	8.48510			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		0.11490	1,346.72500	1,431.195	15.50	0.4972	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11490	2,970.81430	2,853.927	14.56	0.7362	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11490	1,628.72500	1,537.195	15.50	0.5028	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11490	1,296.19490	1,379.635	15.45	0.4864	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11490	1,678.19490	1,585.635	15.45	0.5136	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11490	1,398.33650	1,483.826	15.54	0.5079	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11490	1,580.33650	1,489.826	15.54	0.4921	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11490	488.81430	547.927	14.56	0.2638	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11490	2,466.65120	2,674.050	16.15	0.4684	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11490	3,615.65120	3,663.050	16.15	0.5316	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11490	5,084.47800	5,306.511	17.90	0.6699	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11490	1,933.47800	1,995.511	17.90	0.3301	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11490	2,418.56100	2,625.130	16.12	0.4632	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11490	3,667.56100	3,714.130	16.12	0.5368	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11490	2,371.00580	2,576.700	16.08	0.4581	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11490	3,720.00580	3,765.700	16.08	0.5419	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			9.54600		9.52530			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.68110		9.65950			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.80980		9.78760			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.36170		10.34320			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			22.47390	23.780	16.57	0.1138	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			597.17390	577.780	16.57	0.8862	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			21.67300	22.956	16.61	0.1103	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			606.37300	586.956	16.61	0.8897	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			23.30330	24.634	16.52	0.1174	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			588.00330	568.634	16.52	0.8826	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			179.61320	188.539	14.43	0.3623	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			520.11320	507.439	14.43	0.6377	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			176.87710	185.733	14.45	0.3581	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			527.37710	514.633	14.45	0.6419	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			182.38890	191.387	14.40	0.3666	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			512.88890	500.287	14.40	0.6334	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			622.83630	638.598	13.15	0.6959	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			205.23630	198.798	13.15	0.3041	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			616.63280	632.333	13.17	0.6920	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			209.03280	202.533	13.17	0.3080	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			629.08020	644.905	13.14	0.6998	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			201.48020	195.105	13.14	0.3002	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			422.72770	417.366	13.75	0.3767	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			766.28750	779.470	13.72	0.6288	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			413.08750	407.770	13.72	0.3712	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			761.09470	774.253	13.74	0.6261	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			417.89470	412.553	13.74	0.3739	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			755.92770	769.066	13.75	0.6233	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			2.76920		2.82340			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.70650		2.76460			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.64410		2.70250			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.59410		2.65320			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			0.82690	0.486	38.62	0.0053	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			837.42690	891.286	38.62	0.9947	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.76560	0.449	38.62	0.0049	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			847.36560	901.249	38.62	0.9951	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.89220	0.527	38.62	0.0057	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			827.49220	881.327	38.62	0.9943	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.88360	5.744	21.46	0.0442	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			602.28360	659.244	21.46	0.9558	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.82630	5.667	21.64	0.0434	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			612.22630	669.167	21.64	0.9566	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.94450	5.825	21.28	0.0450	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			592.34450	649.325	21.28	0.9550	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			52.08770	41.328	18.03	0.2153	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			319.58770	367.228	18.03	0.7847	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			50.18390	39.805	18.07	0.2087	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			327.68390	375.705	18.07	0.7913	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			54.05890	42.907	17.99	0.2220	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			311.55890	358.807	17.99	0.7780	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			22.81100	20.374	20.43	0.0877	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			899.61100	956.274	20.43	0.9123	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			22.15430	19.795	20.43	0.0856	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			908.95430	965.695	20.43	0.9144	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			23.48570	20.968	20.43	0.0899	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			890.28570	946.869	20.43	0.9101	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			1.24490		1.24250			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			1.21500		1.21270			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.18430		1.18420			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.11580		1.13240			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									632 149 244.00	48,683	2,171,870
Total Options									3 654 179.96	12,050	3,315,690
Grand Total:									635,803,423.96	60,733	5,487,560