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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2018 Foreign Exchange Future			12.57410		12.65440			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			12.59090		12.67120			0.0000	2,746,440,426.10	218,129	984,740
\$ / R On 20/06/2018 Foreign Exchange Future			12.59420		12.67460			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.60910		12.68970			0.0000	0.00	0	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.61400		12.69470			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			12.61570		12.65990			0.0000	693,863.50	55	55
\$ / R On 05/07/2018 Foreign Exchange Future			12.61900		12.61280			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			12.62060		12.70140			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.64380		12.72460			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.65040		12.73130			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.65210		12.73290			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.65540		12.73630			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.66200		12.74290			0.0000	1,392,820.00	110	2,515
\$ / R On 02/08/2018 Foreign Exchange Future			12.66540		12.66550			0.0000	696,597.00	55	55
\$ / R On 07/08/2018 Foreign Exchange Future			12.67360		12.75450			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.68350		12.76450			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.71290		12.79450			0.0000	699,209.50	55	3,534
\$ / 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			12.74050		12.82250			0.0000	2,471,657.00	194	90,275
\$ / R On 28/09/2018 Foreign Exchange Future			12.75830		12.84040			0.0000	0.00	0	2,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2018	Foreign Exchange Future			12.76470		12.76200			0.0000	702,058.50	55	55
\$ / R	On	25/10/2018	Foreign Exchange Future			12.80190		12.88450			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.80830		12.89110			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.81160		12.89430			0.0000	0.00	0	3,113
\$ / R	On	01/11/2018	Foreign Exchange Future			12.81320		12.81250			0.0000	704,726.00	55	55
\$ / R	On	05/11/2018	Foreign Exchange Future			12.81960		12.90250			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.83260		12.91560			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.83740		12.92050			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.86000		12.94330			0.0000	707,300.00	55	2,867
\$ / R	On	11/12/2018	Foreign Exchange Future			12.87760		12.96120			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.88230		12.96600			0.0000	3,220,575.00	250	25,631
\$ / R	On	31/12/2018	Foreign Exchange Future			12.90920		12.99340			0.0000	0.00	0	1,580
\$ / R	On	02/01/2019	Foreign Exchange Future			12.91240		12.90850			0.0000	710,182.00	55	55
\$ / R	On	30/01/2019	Foreign Exchange Future			12.95670		12.95650			0.0000	712,618.50	55	55
\$ / R	On	31/01/2019	Foreign Exchange Future			12.95830		13.04340			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.97890		13.06440			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.00260		13.08860			0.0000	715,143.00	55	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.03120		13.11770			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.04550		13.13220			0.0000	0.00	0	4,414
\$ / R	On	02/04/2019	Foreign Exchange Future			13.05500		13.05150			0.0000	718,025.00	55	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.09950		13.18720			0.0000	720,472.50	55	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.14870		13.14750			0.0000	723,178.50	55	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.15350		12.14100			0.0000	710,289,000.00	54,000	27,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.17000		13.25850			0.0000	0.00	0	3,087
\$ / R	On	01/07/2019	Foreign Exchange Future			13.19510		13.19150			0.0000	725,730.50	55	55
\$ / R	On	01/08/2019	Foreign Exchange Future			13.24080		13.24700			0.0000	728,244.00	55	55
\$ / R	On	02/09/2019	Foreign Exchange Future			13.28800		13.29500			0.0000	730,840.00	55	55
\$ / R	On	02/10/2019	Foreign Exchange Future			13.33220		13.33750			0.0000	733,271.00	55	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.37500		13.39250			0.0000	735,625.00	55	55
\$ / R	On	02/12/2019	Foreign Exchange Future			13.42210		13.44200			0.0000	738,215.50	55	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.43840		13.52400			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.46790		13.49500			0.0000	740,734.50	55	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.51060		13.54500			0.0000	743,083.00	55	55
\$ / R	On	02/03/2020	Foreign Exchange Future			13.55630		13.59300			0.0000	745,596.50	55	55
\$ / R	On	02/04/2020	Foreign Exchange Future			13.60200		13.64750			0.0000	748,110.00	55	55
\$ / R	On	29/04/2020	Foreign Exchange Future			13.64180		13.69500			0.0000	750,299.00	55	55
\$ / R	On	02/06/2020	Foreign Exchange Future			13.69200		13.74850			0.0000	14,445,060.00	1,055	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			13.70910		13.79480			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.80440		13.89590			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.90390		14.00130			0.0000	0.00	0	0
Total \$ / R Future												3,494,882,661.10	275,003	1,262,475
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			198.65900	248.384	18.12	0.8237	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			53.05900	22.484	18.12	0.1763	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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.13240	0.036	26.58	0.0002	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			258.05460	194.340	14.73	0.6047	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			86.85460	103.440	14.73	0.3953	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,828.91460	2,909.177	31.30	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.11460	0.077	31.30	0.0004	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			5.80760	2.646	19.79	0.0154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,034.60760	1,111.746	19.79	0.9846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			677.13590	598.453	14.94	0.9513	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			5.93590	7.553	14.94	0.0487	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,139.06640	2,219.172	24.80	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.26640	0.072	24.80	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,172.13340	1,091.389	17.38	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.93340	0.490	17.38	0.0037	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			128.68710	84.879	15.28	0.3429	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			207.48710	243.979	15.28	0.6571	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,848.90310	3,929.312	43.11	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.10310	0.211	43.11	0.0008	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,039.13510	2,119.196	24.36	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.33510	0.096	24.36	0.0006	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			22.92930	10.514	17.56	0.0575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.12580	0.282	43.11	0.0010	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,538.81230	4,619.132	43.11	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.01230	0.032	43.11	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			3.59420	1.690	20.57	0.0100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,172.39420	1,250.790	20.57	0.9900	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,328.82380	4,409.158	43.11	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.02380	0.058	43.11	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			2.93040	1.369	20.84	0.0081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,231.73040	1,310.469	20.84	0.9919	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			448.61220	374.257	14.83	0.8313	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			27.41220	33.357	14.83	0.1687	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			4.89080	2.249	20.07	0.0132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,083.69080	1,161.349	20.07	0.9868	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,248.83060	4,329.172	43.11	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.03060	0.072	43.11	0.0003	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.07320	0.409	22.36	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,579.87320	1,659.509	22.36	0.9975	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			440.10000	366.028	14.83	0.8242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			28.90000	35.128	14.83	0.1758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			4.12050	1.917	20.35	0.0113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,132.92050	1,211.017	20.35	0.9887	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,978.86990	4,059.250	43.11	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.06990	0.150	43.11	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			3.98200	1.857	20.40	0.0109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,142.78200	1,220.957	20.40	0.9891	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,118.91540	3,199.227	35.11	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.11540	0.127	35.11	0.0006	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,859.31720	1,939.266	23.58	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.51720	0.166	23.58	0.0010	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			11.56650	5.188	18.68	0.0295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			840.36650	914.288	18.68	0.9705	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			406.69360	333.861	14.81	0.7940	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			35.49360	42.961	14.81	0.2060	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,628.91610	2,709.151	28.68	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.11610	0.051	28.68	0.0003	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			564.23010	487.053	14.89	0.9069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			13.03010	16.153	14.89	0.0931	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			31.76880	15.400	17.08	0.0815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			560.56880	624.500	17.08	0.9185	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,548.91730	2,629.143	27.63	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.11730	0.043	27.63	0.0003	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.11680	0.046	28.03	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,578.91680	2,659.146	28.03	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,878.80000	7,959.100	43.11	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	43.11	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,328.97630	2,409.142	25.62	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.17630	0.042	25.62	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			14.71310	18.178	14.88	0.1028	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			545.91310	469.078	14.88	0.8972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			536.81900	460.166	14.88	0.8921	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			15.61900	19.266	14.88	0.1079	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,471.53090	1,391.043	19.57	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.33090	0.143	19.57	0.0011	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			25.98530	31.657	14.84	0.1618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			457.18530	382.557	14.84	0.8382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			923.46900	842.761	16.04	0.9867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			2.26900	1.861	16.04	0.0133	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			698.14440	767.889	17.84	0.9514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			19.34440	8.789	17.84	0.0486	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			775.20270	695.019	15.23	0.9717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			4.00270	4.119	15.23	0.0283	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.55790	0.220	18.18	0.0017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,321.75790	1,241.120	18.18	0.9983	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.78780	0.375	17.65	0.0028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,221.98780	1,141.275	17.65	0.9972	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			903.64360	822.970	15.93	0.9853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			2.44360	2.070	15.93	0.0147	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			1.88900	1.426	16.30	0.0103	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			973.08900	892.326	16.30	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			13.85070	17.141	14.89	0.0979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			555.05070	478.041	14.89	0.9021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,072.52050	991.736	16.84	0.9938	0.00	0	0

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\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			1.32050	0.836	16.84	0.0062	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			873.93340	793.328	15.77	0.9828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			2.73340	2.428	15.77	0.0172	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			620.10550	542.071	14.92	0.9318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			8.90550	11.171	14.92	0.0682	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			70.81740	84.642	14.75	0.3431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			292.01740	225.542	14.75	0.6569	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			24.61780	30.028	14.84	0.1551	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			465.81780	390.928	14.84	0.8449	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			20.85480	25.536	14.86	0.1360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			492.05480	416.436	14.86	0.8640	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			105.24720	124.908	14.71	0.4493	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			226.44720	165.808	14.71	0.5507	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00250	0.008	43.11	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,028.80250	5,109.108	43.11	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00240	0.008	43.11	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,038.80240	5,119.108	43.11	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00250	0.008	43.11	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,018.80250	5,099.108	43.11	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			7.13990	3.226	19.46	0.0187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			975.93990	1,052.326	19.46	0.9813	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			51.48260	27.871	16.48	0.1371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			430.28260	486.971	16.48	0.8629	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,708.92500	3,789.383	42.85	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.12500	0.283	42.85	0.0010	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,671.36920	1,590.984	21.41	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.16920	0.084	21.41	0.0006	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			60.30770	33.822	16.28	0.1619	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			389.10770	442.922	16.28	0.8381	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,438.94060	2,519.133	26.19	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.14060	0.033	26.19	0.0002	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			68.35720	39.410	16.12	0.1843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			357.15720	408.510	16.12	0.8157	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,468.93240	2,549.136	26.58	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			651.72930	719.614	17.56	0.9425	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,858.91450	2,939.181	31.70	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.11450	0.081	31.70	0.0004	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			35.01510	17.361	16.96	0.0906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			533.81510	596.461	16.96	0.9094	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			328.21430	259.304	14.77	0.7063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			57.01430	68.404	14.77	0.2937	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			12.39070	5.560	18.56	0.0315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			821.19070	894.660	18.56	0.9685	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,818.91270	3,899.329	43.11	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.11270	0.229	43.11	0.0008	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			29.76840	14.213	17.16	0.0758	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		578.56840	643.313	17.16	0.9242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		2,758.91490	2,839.167	30.39	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		0.11490	0.067	30.39	0.0004	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		13.27270	5.961	18.45	0.0337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		802.07270	875.061	18.45	0.9663	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		3,488.92030	3,569.315	39.96	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		0.12030	0.215	39.96	0.0008	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		1.63060	0.679	21.71	0.0041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		1,430.43060	1,509.779	21.71	0.9959	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		4,708.80710	4,789.120	43.11	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.00710	0.020	43.11	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		2.17730	0.961	21.28	0.0058	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		1,330.97730	1,410.061	21.28	0.9942	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		4,608.80980	4,689.126	43.11	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.00980	0.026	43.11	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		3.71900	1.744	20.51	0.0103	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,162.51900	1,240.844	20.51	0.9897	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		3,738.92580	3,819.382	43.11	0.9990	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put		73.50210	88.899	14.72	0.3390	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call		308.10210	243.099	14.72	0.6610	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put		171.76480	201.855	14.91	0.5011	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call		241.46480	190.955	14.91	0.4989	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call		340.04800	278.902	14.43	0.6387	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put		100.34800	119.802	14.43	0.3613	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put		139.53850	164.905	14.70	0.4438	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call		279.23850	224.005	14.70	0.5562	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put		307.14610	352.413	15.83	0.6686	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call		146.84610	111.513	15.83	0.3314	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call		327.24400	267.239	14.48	0.6223	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put		107.54400	128.139	14.48	0.3777	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call		346.56990	284.862	14.41	0.6469	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put		96.86990	115.762	14.41	0.3531	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put		126.93550	150.479	14.62	0.4190	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call		296.63550	239.579	14.62	0.5810	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put		143.90060	169.885	14.72	0.4520	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call		273.60060	218.985	14.72	0.5480	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,410.75430	3,491.227	30.34	0.9988	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		0.45430	0.327	30.34	0.0012	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,930.75340	3,011.253	27.09	0.9986	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		0.45340	0.354	27.09	0.0014	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call		509.09110	437.028	13.82	0.8118	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put		39.39110	47.928	13.82	0.1882	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		1,125.23840	1,199.236	18.74	0.9653	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		14.93840	8.336	18.74	0.0347	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		903.31770	822.440	14.07	0.9583	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		8.61770	8.440	14.07	0.0417	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			319.52210	261.829	14.39	0.5978	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			124.82210	147.829	14.39	0.4022	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,297.41760	1,373.286	19.26	0.9713	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			12.11760	7.286	19.26	0.0287	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			513.06480	570.874	16.65	0.7967	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			87.76480	64.874	16.65	0.2033	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			0.00000	200.195	14.67	0.4797	19,018,487.00	95,000	95,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			0.00000	215.895	14.67	0.5203	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			0.00000	211.258	14.71	0.4848	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			0.00000	220.258	14.71	0.5152	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			936.46810	1,006.120	18.21	0.9129	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			37.86810	26.720	18.21	0.0871	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			658.53880	584.255	13.61	0.8702	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			27.13880	33.655	13.61	0.1298	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,057.35250	1,129.299	18.61	0.9334	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			28.75250	19.899	18.61	0.0666	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,122.26810	1,191.736	18.33	0.9053	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			46.86810	35.536	18.33	0.0947	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,990.86770	3,071.475	22.78	0.9944	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.16770	1.875	22.78	0.0056	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			15.72960	10.988	19.07	0.0322	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,734.42960	1,810.588	19.07	0.9678	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,210.76040	3,291.417	23.98	0.9948	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.06040	1.817	23.98	0.0052	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,485.49720	1,558.633	18.77	0.9473	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			26.79720	19.033	18.77	0.0527	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,580.01650	1,654.166	18.87	0.9546	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			22.91650	16.266	18.87	0.0454	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			53.07110	61.654	13.67	0.1707	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			729.37110	657.054	13.67	0.8293	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,579.68290	3,660.312	25.02	0.9941	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.58290	2.312	25.02	0.0059	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,080.03630	3,160.549	22.56	0.9929	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.93630	2.549	22.56	0.0071	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,122.01780	1,189.427	17.98	0.8802	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			64.91780	51.427	17.98	0.1198	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			0.00000	296.273	14.72	0.4853	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			0.00000	301.673	14.72	0.5147	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			71.10980	57.333	17.98	0.1250	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,176.60980	1,243.733	17.98	0.8750	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,428.52980	3,509.366	23.49	0.9925	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.02980	2.966	23.49	0.0075	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			131.93230	150.024	14.07	0.3051	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			566.43230	503.624	14.07	0.6949	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,883.09890	1,956.448	18.93	0.9528	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			27.59890	19.948	18.93	0.0472	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	31/08/2018	Foreign Exchange Option	16.57	Put			3,778.88730	3,859.597	21.08	0.9939	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.38730	2.497	21.08	0.0061	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,262.80650	3,342.602	20.74	0.9874	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			7.30650	5.502	20.74	0.0126	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,126.06090	1,188.958	17.42	0.8203	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			120.56090	101.858	17.42	0.1797	0.00	0	0
\$ / 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			1,832.34250	1,751.558	14.64	0.9720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			9.84250	11.058	14.64	0.0280	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			573.59620	516.942	14.25	0.6131	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			251.09620	276.442	14.25	0.3869	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,326.95360	3,407.087	20.07	0.9840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			9.45360	7.587	20.07	0.0160	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			400.66440	356.267	14.93	0.4734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			428.16440	465.767	14.93	0.5266	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,228.53530	3,308.356	20.05	0.9816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.03530	8.856	20.05	0.0184	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			358.06050	317.198	15.20	0.4330	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			495.56050	536.698	15.20	0.5670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,355.09460	2,430.715	19.66	0.9433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			37.59460	31.216	19.66	0.0567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			161.76060	140.091	17.02	0.2195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,069.26060	1,129.591	17.02	0.7805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			513.48930	460.358	14.44	0.5681	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			300.98930	329.858	14.44	0.4319	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,159.78480	3,239.360	20.04	0.9797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.28480	9.860	20.04	0.0203	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,267.87540	3,347.826	20.06	0.9826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.37540	8.326	20.06	0.0174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			492.89900	441.062	14.51	0.5519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			320.39900	350.562	14.51	0.4481	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,003.17270	1,061.975	16.84	0.7638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			175.67270	152.475	16.84	0.2362	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,474.97150	3,555.500	20.09	0.9870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			7.47150	6.000	20.09	0.0130	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,199.75200	4,281.285	20.13	0.9957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.25200	1.786	20.13	0.0043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			237.15100	207.709	16.18	0.3072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			774.65100	827.209	16.18	0.6928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			729.77370	780.781	16.03	0.6761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			252.27370	221.281	16.03	0.3239	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,120.01860	1,044.791	13.18	0.8810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			47.51860	54.291	13.18	0.1190	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			265.62020	233.292	15.91	0.3384	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			693.12020	742.792	15.91	0.6616	0.00	0	73,314

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,344.55210	1,266.291	12.92	0.9349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			22.05210	25.791	12.92	0.0651	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,034.83910	961.184	13.29	0.8536	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			62.33910	70.684	13.29	0.1464	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			913.06290	842.145	13.45	0.8068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			90.56290	101.645	13.45	0.1932	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,163.68770	1,087.750	13.13	0.8934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			41.18770	47.250	13.13	0.1066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,252.96920	1,175.763	13.02	0.9158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			30.46920	35.263	13.02	0.0842	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			696.18120	633.378	13.91	0.6946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			173.68120	192.878	13.91	0.3054	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,363.81660	1,285.415	12.99	0.9371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			21.31660	24.915	12.99	0.0629	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			382.59150	417.013	14.74	0.4959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			435.09150	387.513	14.74	0.5041	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			882.73440	938.409	16.50	0.7291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			205.23440	178.909	16.50	0.2709	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			399.04660	435.004	14.81	0.5076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			421.54660	375.504	14.81	0.4924	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			157.01040	174.754	13.82	0.2854	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			729.51040	665.254	13.82	0.7146	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			993.40910	920.616	13.34	0.8388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			70.90910	80.116	13.34	0.1612	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			585.07880	527.793	14.22	0.6213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			242.57880	267.293	14.22	0.3787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			477.89280	427.028	14.57	0.5398	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			335.39280	366.528	14.57	0.4602	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			657.18060	705.470	15.79	0.6466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			279.68060	245.970	15.79	0.3534	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			645.07940	584.681	14.05	0.6623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			202.57940	224.181	14.05	0.3377	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			521.15800	563.545	15.30	0.5811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			343.65800	304.045	15.30	0.4189	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			388.59470	345.177	15.00	0.4621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			446.09470	484.677	15.00	0.5379	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			632.73550	572.952	14.08	0.6541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			210.23550	232.452	14.08	0.3459	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,652.50230	4,570.502	19.34	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00230	0.002	19.34	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			529.37110	475.274	14.39	0.5804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			286.87110	314.775	14.39	0.4196	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			49.90470	41.725	19.17	0.0742	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,087.40470	2,161.225	19.17	0.9258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			49.39580	41.288	19.19	0.0735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,096.89580	2,170.788	19.19	0.9265	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			50.41940	42.166	19.15	0.0749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,077.91940	2,151.665	19.15	0.9251	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,963.72780	4,044.886	19.50	0.9928	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			4.12780	3.186	19.50	0.0072	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,419.81700	3,499.673	19.59	0.9836	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			10.21700	7.973	19.59	0.0164	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,130.90160	1,191.733	17.11	0.7780	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			171.30160	150.033	17.11	0.2220	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.00000	427.063	14.71	0.4814	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			0.00000	431.763	14.71	0.5186	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,727.26010	1,795.729	18.12	0.8497	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			121.76010	107.629	18.12	0.1503	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,246.93350	2,320.746	18.97	0.9006	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			78.03350	69.046	18.97	0.0994	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,141.60920	4,221.564	21.23	0.9786	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			15.90920	13.164	21.23	0.0214	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,602.09610	3,681.410	20.98	0.9646	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			26.39610	23.010	20.98	0.0354	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,136.73680	1,195.842	16.84	0.7379	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			231.03680	207.442	16.84	0.2621	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			0.00000	483.137	14.80	0.4800	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			0.00000	486.337	14.80	0.5200	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,930.26350	4,009.684	21.31	0.9705	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			22.76350	19.284	21.31	0.0295	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			107.08800	117.347	13.41	0.1846	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,109.58800	1,036.947	13.41	0.8154	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			228.24470	205.383	16.91	0.2561	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,185.74470	1,245.783	16.91	0.7439	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,053.15770	2,124.657	18.50	0.8705	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			108.75770	97.257	18.50	0.1295	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			71.72160	78.524	13.21	0.1318	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,322.22160	1,245.924	13.21	0.8682	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,108.43190	2,025.885	14.45	0.9640	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			17.93190	18.485	14.45	0.0360	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			710.91060	757.158	15.59	0.5901	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			411.41060	374.558	15.59	0.4099	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,389.58980	4,469.917	21.42	0.9717	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			22.88980	19.917	21.42	0.0283	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,795.34520	3,876.155	21.42	0.9523	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			38.64520	36.155	21.42	0.0477	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,141.56910	1,199.466	16.65	0.7078	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			284.86910	259.466	16.65	0.2922	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,028.40710	1,082.871	16.30	0.6687	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			339.60710	310.471	16.30	0.3313	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,808.84500	2,884.720	19.48	0.9090	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			80.04500	72.320	19.48	0.0910	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,305.97530	4,384.991	21.38	0.9638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			31.97530	27.291	21.38	0.0362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			569.85280	524.647	15.02	0.4998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			563.85280	602.347	15.02	0.5002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,055.70760	3,132.485	19.95	0.9192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			385.22330	352.772	16.02	0.3655	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			124.85250	112.740	18.56	0.1358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,238.85250	2,310.440	18.56	0.8642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			123.97620	111.944	18.58	0.1349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,247.97620	2,319.644	18.58	0.8651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			461.72350	423.675	15.56	0.4238	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			125.73570	113.542	18.55	0.1367	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,229.73570	2,301.242	18.55	0.8633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,316.39080	1,241.444	13.32	0.8409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			100.39080	109.144	13.32	0.1591	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			919.22330	970.472	16.02	0.6345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			279.90850	255.451	16.86	0.2783	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			724.81320	670.441	14.46	0.5951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			388.81320	418.141	14.46	0.4049	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,304.33650	1,364.335	16.96	0.7301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			270.33650	246.635	16.96	0.2699	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			745.72350	791.375	15.56	0.5762	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			478.79550	439.561	15.46	0.4363	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,166.11790	2,237.042	18.45	0.8571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			132.11790	119.342	18.45	0.1429	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			865.12770	804.157	14.05	0.6702	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			279.12770	301.857	14.05	0.3298	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,263.90850	1,323.151	16.86	0.7217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			81.30000	88.016	13.21	0.1349	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,144.97280	1,201.820	16.58	0.6951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			310.97280	284.120	16.58	0.3049	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			587.58510	627.099	15.09	0.5112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			553.58510	509.399	15.09	0.4888	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			712.79550	757.261	15.46	0.5637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			71.70760	64.785	19.95	0.0808	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,066.87830	2,136.838	18.30	0.8466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			142.87830	129.138	18.30	0.1534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			329.23310	355.096	14.25	0.3659	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			795.23310	737.396	14.25	0.6341	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,407.30000	1,330.316	13.21	0.8651	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,617.06660	4,696.802	21.29	0.9665	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			30.46660	26.002	21.29	0.0335	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,989.51630	4,066.665	21.29	0.9450	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			52.91630	45.865	21.29	0.0550	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,147.16000	1,203.048	16.47	0.6814	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			340.56000	312.248	16.47	0.3186	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	02/01/2019	Foreign Exchange Option	12.90	Put			0.00000	575.855	14.84	0.4741	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			0.00000	588.255	14.84	0.5259	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.00000	620.453	14.90	0.4742	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			0.00000	627.153	14.90	0.5258	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			497.07050	530.126	14.64	0.4328	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			750.47050	698.426	14.64	0.5672	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,230.71180	2,299.216	18.21	0.8213	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			195.11180	178.116	18.21	0.1787	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			532.73550	566.328	14.68	0.4329	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			791.33550	738.928	14.68	0.5671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,281.24270	1,210.950	13.66	0.7581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			223.54270	239.750	13.66	0.2419	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,796.95450	2,710.782	12.75	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.25450	9.582	12.75	0.0174	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			417.78880	387.130	16.62	0.3310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,350.08880	1,405.930	16.62	0.6690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,472.40090	1,397.920	13.42	0.8143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			154.70090	166.720	13.42	0.1857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			862.33640	807.182	14.54	0.5900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			504.63640	535.982	14.54	0.4100	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			914.53730	960.003	15.63	0.5631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			582.23730	541.203	15.63	0.4369	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,713.87840	1,635.529	13.19	0.8702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			96.17840	104.329	13.19	0.1298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,305.88360	2,373.752	18.17	0.8093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			223.58360	204.952	18.17	0.1907	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,519.10870	1,443.555	13.36	0.8263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			141.40870	152.355	13.36	0.1737	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,694.32600	1,755.074	17.28	0.7296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			332.02600	306.274	17.28	0.2704	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			209.75580	192.095	18.31	0.1800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,412.05580	2,480.895	18.31	0.8200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			208.65020	191.068	18.33	0.1792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,420.95020	2,489.868	18.33	0.8208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			210.86840	193.131	18.30	0.1809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,403.16840	2,471.931	18.30	0.8191	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			276.35430	294.696	13.81	0.2761	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,198.55430	1,130.196	13.81	0.7239	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.00000	706.702	14.98	0.4717	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			0.00000	711.702	14.98	0.5283	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			606.60170	641.012	14.75	0.4331	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			873.80170	820.512	14.75	0.5669	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			838.14500	786.330	14.87	0.5496	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			650.94500	686.830	14.87	0.4504	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			952.28280	996.847	15.61	0.5493	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			649.48280	606.347	15.61	0.4507	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			0.00000	779.768	15.05	0.4684	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			0.00000	788.468	15.05	0.5316	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			0.00000	301.562	13.79	0.2574	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			0.00000	1,315.062	13.79	0.7426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,316.67060	1,247.806	13.94	0.7142	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		338.17060	357.806	13.94	0.2858	0.00	0	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,766.66970	1,823.505	17.11	0.6914	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		445.16970	413.505	17.11	0.3086	0.00	0	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		490.29790	457.757	16.82	0.3365	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,599.62590	1,655.712	16.84	0.6648	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		485.97060	453.678	16.85	0.3339	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,607.47060	1,663.678	16.85	0.6661	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,591.79790	1,647.757	16.82	0.6635	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		743.10690	780.184	15.06	0.4617	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		871.60690	820.184	15.06	0.5383	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		2,584.02050	2,500.207	11.50	0.9677	0.00	0	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		15.52050	20.207	11.50	0.0323	0.00	0	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		488.12590	455.712	16.84	0.3352	0.00	0	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		0.00000	824.215	15.17	0.4677	0.00	0	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		0.00000	829.315	15.17	0.5323	0.00	0	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		0.00000	869.274	15.31	0.4670	0.00	0	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		0.00000	870.074	15.31	0.5330	0.00	0	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		0.00000	912.466	15.42	0.4661	0.00	0	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		0.00000	910.466	15.42	0.5339	0.00	0	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		0.00000	948.512	15.51	0.4640	0.00	0	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		0.00000	950.712	15.51	0.5360	0.00	0	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		0.00000	995.266	15.61	0.4655	0.00	0	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		0.00000	980.266	15.61	0.5345	0.00	0	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		0.00000	1,035.944	15.69	0.4645	0.00	0	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		0.00000	1,018.044	15.69	0.5355	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		483.45220	457.406	18.39	0.2728	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,779.45220	2,839.006	18.39	0.7272	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		486.45260	460.277	18.37	0.2743	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,762.45260	2,821.877	18.37	0.7257	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,596.96330	6,672.633	20.84	0.9216	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		120.96330	111.033	20.84	0.0784	0.00	0	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		484.94930	458.836	18.38	0.2735	0.00	0	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,770.94930	2,830.436	18.38	0.7265	0.00	0	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		0.00000	1,075.290	15.77	0.4638	0.00	0	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		0.00000	1,053.190	15.77	0.5362	0.00	0	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		0.00000	1,113.351	15.83	0.4636	0.00	0	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		0.00000	1,083.951	15.83	0.5364	0.00	0	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		0.00000	1,150.473	15.88	0.4629	0.00	0	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		0.00000	1,116.773	15.88	0.5371	0.00	0	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		0.00000	1,187.744	15.93	0.4622	0.00	0	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		0.00000	1,149.744	15.93	0.5378	0.00	0	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	29/04/2020	Foreign Exchange Option	13.69	Put			0.00000	1,223.148	15.97	0.4625	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			0.00000	1,174.948	15.97	0.5375	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			0.00000	1,259.655	16.01	0.4611	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			0.00000	1,211.655	16.01	0.5389	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			846.20950	810.460	17.42	0.3880	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,221.40950	2,271.360	17.42	0.6120	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			843.90370	808.224	17.43	0.3871	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,229.10370	2,279.124	17.43	0.6129	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			848.53120	812.704	17.41	0.3889	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,213.73120	2,263.604	17.41	0.6111	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,356.10260	2,409.803	17.63	0.6127	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			882.00260	844.203	17.63	0.3873	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			968.88220	927.036	17.61	0.4047	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,327.58220	2,383.136	17.61	0.5953	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			973.71740	931.714	17.59	0.4064	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,312.41740	2,367.814	17.59	0.5936	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			971.29580	929.367	17.60	0.4055	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,319.99580	2,375.467	17.60	0.5945	0.00	0	0
Total \$ / R Option												19,018,487.00	95,000	3,337,438
Total \$ / R												3,513,901,148.10	370,003	4,599,913
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.59090		12.67120			0.0000	0.00	0	429
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.74050		12.82250			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.88230		12.96600			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.17000		13.25850			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	486
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			267.83820	123.040	20.97	0.0073	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			126,147.83820	134,033.040	20.97	0.9927	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			259.96770	118.753	21.02	0.0071	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			127,139.96770	135,028.753	21.02	0.9929	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			275.96820	127.495	20.93	0.0076	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			125,155.96820	133,037.495	20.93	0.9924	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,161.30670	10,458.449	17.65	0.1695	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			130,911.30670	137,408.449	17.65	0.8305	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,039.66660	10,351.393	17.67	0.1679	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			131,789.66660	138,301.393	17.67	0.8321	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,284.48130	10,566.898	17.63	0.1711	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			130,034.48130	136,516.898	17.63	0.8289	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,557.82870	10,431.828	18.72	0.1266	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			233,957.82870	241,201.828	18.72	0.8734	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,477.42640	10,358.867	18.73	0.1258	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			234,877.42640	242,128.867	18.73	0.8742	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,397.65000	10,286.482	18.74	0.1250	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			235,797.65000	243,056.482	18.74	0.8750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			48,817.08930	45,573.123	16.84	0.3352	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			159,967.08930	165,573.123	16.84	0.6648	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			48,601.05690	45,369.688	16.85	0.3339	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			160,751.05690	166,369.688	16.85	0.6661	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			49,033.79760	45,777.687	16.82	0.3365	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			159,183.79760	164,777.687	16.82	0.6635	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	486
£ / R	On	18/06/2018	Foreign Exchange Future			16.79760		16.90450			0.0000	3,702,493,396.80	220,418	217,878
£ / R	On	17/09/2018	Foreign Exchange Future			17.07170		17.18270			0.0000	17,071,700.00	1,000	18,594
£ / R	On	14/12/2018	Foreign Exchange Future			17.33660		17.45040			0.0000	0.00	0	7,574
£ / R	On	18/03/2019	Foreign Exchange Future			17.62520		17.74260			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			17.89450		18.01340			0.0000	0.00	0	5,465
Total £ / R Future												3,719,565,096.80	221,418	254,443
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,704.50000	16,597.600	46.66	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	46.66	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			13.31500	9.011	18.00	0.0384	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			998.81500	1,101.411	18.00	0.9616	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			40.47390	24.885	16.14	0.1002	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			635.97390	727.285	16.14	0.8998	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,495.73070	3,602.513	29.62	0.9996	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.23070	0.113	29.62	0.0004	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			13.05710	8.825	18.06	0.0376	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,008.55710	1,111.225	18.06	0.9624	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			12.80550	8.644	18.12	0.0368	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,018.30550	1,121.044	18.12	0.9632	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			223.44990	191.278	16.07	0.2324	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,290.74990	1,369.579	16.07	0.7676	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			221.53980	189.597	16.09	0.2306	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,298.83980	1,377.897	16.09	0.7694	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			225.37600	192.975	16.06	0.2341	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,282.67600	1,361.275	16.06	0.7659	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			515.83990	467.270	15.54	0.3689	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,185.43990	1,250.670	15.54	0.6311	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			512.82430	464.491	15.55	0.3672	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,192.42430	1,257.891	15.55	0.6328	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			518.87220	470.065	15.53	0.3707	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,178.47220	1,243.465	15.53	0.6293	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			756.24050	700.421	15.72	0.4223	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,303.64050	1,365.221	15.72	0.5777	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			752.86990	697.243	15.73	0.4209	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,310.26990	1,372.043	15.73	0.5791	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			749.51360	694.084	15.74	0.4194	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	18.31	Put			1,316.91360	1,378.884	15.74	0.5806	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			900.72400	844.082	15.94	0.4331	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,517.32400	1,579.582	15.94	0.5669	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			897.36660	840.888	15.94	0.4318	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,523.96660	1,586.388	15.94	0.5682	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			904.08650	847.295	15.93	0.4343	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,510.68650	1,572.795	15.93	0.5657	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												3,719,565,096.80	221,418	255,443
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11498		0.11576			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11710		0.11791			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11922		0.12005			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12380		0.12467			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			2.03010	1.384	25.49	0.0075	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,425.73010	1,503.684	25.49	0.9925	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			1.41660	2.580	41.43	0.0085	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,425.11660	2,504.880	41.43	0.9915	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			38.26590	23.139	18.12	0.1176	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			461.96590	525.439	18.12	0.8824	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			121.18500	102.412	19.18	0.1673	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,330.08500	1,392.612	19.18	0.8327	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			56.68760	44.755	22.22	0.0750	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,265.58760	2,334.955	22.22	0.9250	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			328.20890	284.923	16.32	0.4068	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			537.10890	575.123	16.32	0.5932	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			577.38090	516.387	15.99	0.5008	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			572.18090	594.387	15.99	0.4992	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			294.19730	258.237	18.35	0.2802	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,288.99730	1,336.237	18.35	0.7198	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,123.10750	1,047.101	13.28	0.8111	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			117.90750	125.101	13.28	0.1889	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			692.08230	606.574	17.21	0.4236	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,224.58230	1,226.374	17.21	0.5764	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			516.39590	455.292	20.25	0.3098	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,048.89590	2,075.092	20.25	0.6902	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,062.12290	960.587	15.34	0.6096	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			594.62290	580.387	15.34	0.3904	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			14.73850		14.79020			0.0000	33,677,472.50	2,285	112,535

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/07/2018	Foreign Exchange Future			14.82660		14.87920			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.02010		15.07480			0.0000	3,755,025.00	250	60,971
€ / R	On	14/12/2018	Foreign Exchange Future			15.29940		15.35620			0.0000	0.00	0	8,375
€ / R	On	18/03/2019	Foreign Exchange Future			15.60890		15.66770			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.89400		15.95350			0.0000	0.00	0	5,256
Total € / R Future												37,432,497.50	2,535	191,979
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			853.87590	897.920	16.38	0.9653	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			14.07590	6.420	16.38	0.0347	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			28.35820	27.910	14.11	0.1342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			518.55820	466.410	14.11	0.8658	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			786.91380	734.591	14.52	0.9638	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			6.71380	6.091	14.52	0.0362	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,790.43770	1,738.506	16.61	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.23770	0.006	16.61	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			307.78220	327.327	14.17	0.7324	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			97.98220	65.827	14.17	0.2676	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			562.58360	510.452	14.18	0.8902	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			22.38360	21.952	14.18	0.1098	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			5.03580	2.448	18.71	0.0131	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,214.83580	1,263.948	18.71	0.9869	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			44.15960	43.881	13.97	0.1941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			434.35960	382.381	13.97	0.8059	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			825.97710	773.460	14.65	0.9700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			5.77710	4.960	14.65	0.0300	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.66300	0.802	21.06	0.0043	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,651.46300	1,702.302	21.06	0.9957	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,291.25360	1,238.938	16.43	0.9970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1.05360	0.438	16.43	0.0030	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,042.76460	990.128	15.48	0.9894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			2.56460	1.628	15.48	0.0106	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			46.24710	25.895	14.86	0.1235	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			506.04710	537.395	14.86	0.8765	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,839.80030	6,891.501	43.75	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00030	0.001	43.75	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			21.56380	9.806	15.52	0.0526	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			721.36380	761.306	15.52	0.9474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,759.80610	5,811.518	43.75	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00610	0.018	43.75	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,819.95130	3,871.693	36.81	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.15130	0.194	36.81	0.0007	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			20.87690	9.414	15.55	0.0506	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			730.67690	770.914	15.55	0.9494	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			20.21130	9.133	15.62	0.0492	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			740.01130	780.633	15.62	0.9508	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			195.92790	209.256	13.41	0.4163	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	16/07/2018	Foreign Exchange Option	14.70	Call			375.12790	335.856	13.41	0.5837	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			59.77740	51.392	17.03	0.0848	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			59.12860	50.800	17.04	0.0839	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			8.41440	7.891	21.67	0.0134	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,590.17170	1,535.229	11.53	0.9605	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			15.37170	15.129	11.53	0.0395	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			940.29250	893.190	12.59	0.7919	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			115.49250	123.090	12.59	0.2081	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,103.68690	2,150.116	17.05	0.9170	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,084.97740	2,131.292	17.03	0.9152	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,771.76670	1,815.949	16.71	0.8806	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			86.56670	76.049	16.71	0.1194	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			213.79720	194.785	15.30	0.2694	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			988.99720	1,024.685	15.30	0.7306	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,109.85480	1,147.520	15.57	0.7628	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,555.72120	6,610.386	21.67	0.9990	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.52120	0.486	21.67	0.0010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,493.61440	4,547.792	21.67	0.9866	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,094.32860	2,140.700	17.04	0.9161	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			58.48690	50.216	17.05	0.0830	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			184.65480	167.620	15.57	0.2372	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,662.54270	2,709.755	17.46	0.8796	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			120.25430	110.568	17.44	0.1218	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,644.05430	2,691.168	17.44	0.8782	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			119.49460	109.858	17.45	0.1211	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,653.29460	2,700.458	17.45	0.8789	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			118.74270	109.155	17.46	0.1204	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			607.08640	579.197	14.64	0.4216	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,089.38640	1,120.297	14.64	0.5784	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			613.37740	585.261	14.61	0.4252	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,075.67740	1,106.361	14.61	0.5748	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			610.22060	582.218	14.62	0.4234	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,082.52060	1,113.318	14.62	0.5766	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			618.73950	594.112	15.18	0.3796	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,525.23950	1,560.112	15.18	0.6204	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			616.16460	591.622	15.19	0.3783	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,532.66460	1,567.621	15.19	0.6217	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			613.60840	589.143	15.20	0.3770	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,540.10840	1,575.143	15.20	0.6230	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												37,432,497.50	2,535	799,209
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.63010		9.57940			0.0000	7,222,575.00	750	15,640
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.75090		9.69990			0.0000	2,437,725.00	250	1,050
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.86870		9.81780			0.0000	0.00	0	11,412

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.11500		10.06450			0.0000	0.00	0	0
Total AU\$ / R Future												9,660,300.00	1,000	28,102
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.35690	1.214	18.88	0.0102	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			921.95690	871.114	18.88	0.9898	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.31190	1.170	18.97	0.0098	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			931.91190	881.069	18.97	0.9902	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.40380	1.261	18.79	0.0106	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			912.00380	861.161	18.79	0.9894	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,447.63670	1,397.105	15.08	0.9446	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			18.26900	18.774	15.05	0.0575	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,428.36900	1,377.874	15.05	0.9425	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			17.89910	18.386	15.07	0.0564	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,437.99910	1,387.486	15.07	0.9436	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.53670	18.005	15.08	0.0554	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			45.01640	45.880	15.24	0.0939	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,717.21640	1,667.180	15.24	0.9061	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			46.10890	46.998	15.20	0.0960	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,698.30890	1,648.298	15.20	0.9040	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			45.55850	46.435	15.22	0.0949	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,707.75850	1,657.735	15.22	0.9051	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			261.59990	264.482	14.24	0.3054	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,197.09990	1,149.482	14.24	0.6946	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			259.69620	262.533	14.26	0.3035	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,205.19620	1,157.533	14.26	0.6965	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			257.80480	260.600	14.28	0.3016	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,213.30480	1,165.600	14.28	0.6984	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												9,660,300.00	1,000	28,102
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.74100		9.78550			0.0000	974,100.00	100	1,980
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.00570		10.05190			0.0000	0.00	0	0
Total CAD/ R Future												974,100.00	100	1,980
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.01530	0.001	12.98	0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,034.51530	1,079.001	12.98	1.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.01350	0.001	12.98	0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,044.51350	1,089.001	12.98	1.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.01740	0.001	12.98	0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,024.51740	1,069.001	12.98	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			716.80330	672.169	12.32	0.7413	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			144.90330	146.469	12.32	0.2587	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			709.62840	665.093	12.32	0.7374	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			147.72840	149.393	12.32	0.2626	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
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			724.01440	679.288	12.32	0.7451	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			142.11440	143.588	12.32	0.2549	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												974,100.00	100	1,980
CHF / R	On	18/06/2018	Foreign Exchange Future			12.75420		12.83660			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.01040		13.09670			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.26490		13.35510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.80690		13.90170			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			1.51040	0.912	25.47	0.0046	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,704.91040	1,786.712	25.47	0.9954	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.48050	0.896	25.54	0.0045	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,714.88050	1,796.696	25.54	0.9955	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.54100	0.928	25.40	0.0047	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,694.94100	1,776.728	25.40	0.9953	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			45.58280	39.270	17.92	0.0731	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,978.88280	2,058.870	17.92	0.9269	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			45.11390	38.889	17.95	0.0724	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,988.41390	2,068.489	17.95	0.9276	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			44.64940	38.514	17.97	0.0718	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,997.94940	2,078.114	17.97	0.9282	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			597.94020	541.046	13.37	0.5364	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			452.84020	486.146	13.37	0.4636	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			593.01130	536.354	13.37	0.5333	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			457.91130	491.454	13.37	0.4667	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			602.89650	545.773	13.36	0.5395	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			447.79650	480.873	13.36	0.4605	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			530.69080	492.746	15.18	0.3672	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,348.99080	1,405.846	15.18	0.6328	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			528.22090	490.428	15.20	0.3658	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,356.52090	1,413.528	15.20	0.6342	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			525.75950	488.124	15.21	0.3643	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,364.05950	1,421.224	15.21	0.6357	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.96570		1.97510			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98140		1.99100			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99670		2.00660			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02750		2.03800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			451.57430	504.609	13.78	0.7917	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			81.91050	45.909	13.98	0.1632	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			530.91050	588.909	13.98	0.8368	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			65.22900	33.895	14.19	0.1262	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			614.22900	676.895	14.19	0.8738	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			102.57430	61.609	13.78	0.2083	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,580.06910	1,647.549	14.84	0.8075	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			174.93970	148.196	14.95	0.1787	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,664.93970	1,734.196	14.95	0.8213	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			161.00270	135.948	15.06	0.1659	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,751.00270	1,821.948	15.06	0.8341	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			190.06910	161.549	14.84	0.1925	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,385.81210	1,295.940	12.57	0.7220	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			319.81210	328.940	12.57	0.2780	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,319.31240	1,231.227	12.64	0.7016	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			353.31240	364.227	12.64	0.2984	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,254.96810	1,168.783	12.70	0.6809	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			388.96810	401.783	12.70	0.3191	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,437.76690	1,357.666	13.64	0.5951	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			857.76690	882.666	13.64	0.4049	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,388.08910	1,309.508	13.70	0.5808	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			908.08910	934.508	13.70	0.4192	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,488.96630	1,407.366	13.57	0.6095	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			808.96630	832.366	13.57	0.3905	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.98260		1.98950			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.02100		2.02850			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.05940		2.06690			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20530		2.21280			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			4.11380	2.591	24.78	0.0082	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,409.11380	2,476.591	24.78	0.9918	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			5.80340	3.897	24.34	0.0121	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,210.80340	2,277.897	24.34	0.9879	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			4.88170	3.177	24.56	0.0100	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,309.88170	2,377.177	24.56	0.9900	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			54.36200	49.074	17.68	0.0614	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,269.36200	3,339.075	17.68	0.9386	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			51.97880	46.348	17.85	0.0580	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
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,366.97880	3,436.348	17.85	0.9420	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			49.76130	43.816	18.02	0.0548	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,464.76130	3,533.816	18.02	0.9452	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			959.12440	983.264	13.65	0.5394	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			690.38160	641.633	13.74	0.4422	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,021.38160	1,047.633	13.74	0.5578	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			767.70330	714.729	13.56	0.4794	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			898.70330	920.729	13.56	0.5206	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			728.12440	677.264	13.65	0.4606	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,640.32210	1,580.959	14.61	0.5970	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,012.32210	1,027.959	14.61	0.4030	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,591.39650	1,533.159	14.68	0.5847	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,063.39650	1,080.159	14.68	0.4153	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,690.57180	1,630.081	14.55	0.6093	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			962.57180	977.081	14.55	0.3907	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			1.60530		1.61580			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62730		1.63790			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64790		1.65870			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74070		1.75150			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			5.86090	2.895	20.86	0.0128	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,447.86090	1,549.895	20.86	0.9872	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			4.79160	2.285	21.31	0.0102	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,546.79160	1,649.285	21.31	0.9898	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			7.21280	3.688	20.42	0.0163	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,349.21280	1,450.688	20.42	0.9837	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,306.06780	2,398.776	18.55	0.9021	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			100.56980	85.231	18.28	0.1143	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,121.56980	2,212.231	18.28	0.8857	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			92.47690	78.198	18.42	0.1058	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,213.47690	2,305.198	18.42	0.8942	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			85.06780	71.776	18.55	0.0979	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,199.00520	1,114.759	13.99	0.7009	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			312.00520	335.759	13.99	0.2991	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,135.94920	1,054.267	14.10	0.6778	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			348.94920	375.267	14.10	0.3222	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,264.57090	1,177.851	13.88	0.7236	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			277.57090	298.851	13.88	0.2764	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,077.97100	1,018.321	15.73	0.5042	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,162.97100	1,211.321	15.73	0.4958	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,040.26430	982.214	15.83	0.4905	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	14/06/2019	Foreign Exchange Option	1.77	Put			1,225.26430	1,275.214	15.83	0.5095	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,117.11650	1,055.840	15.63	0.5182	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,102.11650	1,148.840	15.63	0.4818	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			0.12390		0.12460			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12330		0.12370			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12240		0.12330			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12030		0.12050			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			1.55050		1.55000			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57490		1.57430			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59850		1.59830			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64630		1.64610			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			8.85380		8.84430			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.96080		8.95180			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.06570		9.05670			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.57030		9.55840			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.00600	0.606	20.94	0.0053	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			996.70600	986.806	20.94	0.9947	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			0.96360	0.575	21.00	0.0050	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,006.66360	996.775	21.00	0.9950	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.05040	0.639	20.88	0.0056	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			986.75040	976.839	20.88	0.9944	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			42.64540	39.977	15.40	0.1147	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,020.84540	1,009.177	15.40	0.8853	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			41.86070	39.233	15.43	0.1128	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,030.06070	1,018.433	15.43	0.8872	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			43.44430	40.736	15.38	0.1167	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,011.64430	999.936	15.38	0.8833	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			417.32410	412.268	12.82	0.5872	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			280.62410	266.568	12.82	0.4128	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			412.20510	407.087	12.83	0.5825	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			285.50510	271.387	12.83	0.4175	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			407.13630	401.955	12.85	0.5778	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	14/12/2018	Foreign Exchange Option	8.94	Put			290.43630	276.255	12.85	0.4222	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			427.57750	427.195	14.87	0.4354	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			789.17750	776.895	14.87	0.5646	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			424.46450	424.067	14.89	0.4329	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			796.06450	783.767	14.89	0.5671	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			430.71420	430.350	14.86	0.4379	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			782.31420	770.050	14.86	0.5621	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			1.26380		1.26360			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27120		1.27200			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27610		1.28010			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33240		1.33550			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			564.00000	562.000		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			664.00000	662.000		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			464.00000	462.000		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			980.00000	988.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,080.00000	1,088.000		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			880.00000	888.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			201.00000	161.000		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			101.00000	61.000		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			301.00000	261.000		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			155.00000	124.000		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			55.00000	24.000		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			255.00000	224.000		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			1.33410		1.33410			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
QUANTO £On	17/09/2018	Foreign Exchange Future			1.34000		1.34000			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			1.17060		1.16720			0.0000	0.00	0	280
QUANTO €On	17/09/2018	Foreign Exchange Future			1.17890		1.17570			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	280
Total QUANTO € / \$											0.00	0	280
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.69740	0.11471	8.63830			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.53990	0.11471	8.48100			0.0000	0.00	0	283
Total R / ¥EN Future											0.00	0	283
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11471	940.24680	1,176.644	15.24	0.5480	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11471	1,257.24680	902.644	15.24	0.4520	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11471	897.11800	1,119.062	15.17	0.5328	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11471	1,314.11800	945.062	15.17	0.4672	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11471	984.81270	1,235.718	15.31	0.5631	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11471	1,201.81270	861.718	15.31	0.4369	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11471	287.63770	360.249	15.36	0.2379	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11471	2,804.63770	2,286.249	15.36	0.7621	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Put		0.11471	2,029.63650	1,565.471	15.19	0.6335	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Call		0.11471	512.63650	639.471	15.19	0.3665	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11471	2,157.37630	2,352.285	14.90	0.4694	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11471	3,547.37630	3,153.285	14.90	0.5306	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11471	2,252.29470	2,452.875	14.96	0.4812	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11471	3,442.29470	3,053.875	14.96	0.5188	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.11471	4,893.69820	5,258.498	17.12	0.7013	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.11471	1,783.69820	1,559.498	17.12	0.2987	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11471	2,204.55680	2,402.288	14.93	0.4753	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11471	3,494.55680	3,103.288	14.93	0.5247	0.00	0	0
Total R / ¥EN Option											0.00	0	101,200
Total R / ¥EN											0.00	0	101,483
SGD / R	On 18/06/2018	Foreign Exchange Future			9.42590		9.46860			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future			9.55700		9.60090			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			9.68380		9.72910			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.24710		10.29010			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			3.64980	2.695	17.47	0.0227	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			635.04980	676.795	17.47	0.9773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			3.51490	2.586	17.57	0.0217	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			644.91490	686.686	17.57	0.9783	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			3.79130	2.810	17.37	0.0236	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			625.19130	666.910	17.37	0.9764	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			133.67200	117.812	13.70	0.2809	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			532.77200	560.812	13.70	0.7191	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			131.37360	115.727	13.72	0.2768	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			540.47360	568.727	13.72	0.7232	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			136.01130	119.935	13.67	0.2851	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			525.11130	552.935	13.67	0.7149	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			553.87750	518.708	12.27	0.6605	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			194.77750	204.908	12.27	0.3395	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			547.77090	512.798	12.28	0.6560	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			198.67090	208.998	12.28	0.3440	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			560.03400	524.667	12.26	0.6650	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			190.93400	200.867	12.26	0.3350	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			417.74790	430.149	13.21	0.4045	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			707.88820	677.038	13.18	0.6014	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			407.78820	419.938	13.18	0.3986	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			702.85230	672.128	13.19	0.5985	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			412.75230	425.028	13.19	0.4015	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			697.84790	667.249	13.21	0.5955	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			2.72690		2.73760			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.66220		2.67160			0.0000	0.00	0	2,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.59760		2.60790			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.54430		2.55760			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	6,440
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.00880	0.000	14.01	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			922.40880	933.100	14.01	1.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.00760	0.000	14.01	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			932.40760	943.100	14.01	1.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.01010	0.000	14.01	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			912.41010	923.100	14.01	1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.97540	7.726	25.69	0.0526	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			696.37540	705.526	25.69	0.9474	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			8.18650	7.925	26.08	0.0531	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			706.58650	715.725	26.08	0.9469	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.76670	7.529	25.31	0.0521	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			686.16670	695.329	25.31	0.9479	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			35.32400	34.157	19.07	0.1849	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			397.42400	406.557	19.07	0.8151	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			33.95990	32.842	19.10	0.1790	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			406.05990	415.242	19.10	0.8210	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			36.73970	35.521	19.04	0.1910	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			388.83970	397.921	19.04	0.8090	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			14.20090	13.344	19.93	0.0643	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			986.60090	999.044	19.93	0.9357	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			13.75850	12.925	19.93	0.0625	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			996.15850	1,008.625	19.93	0.9375	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			14.65660	13.776	19.93	0.0661	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			977.05660	989.476	19.93	0.9339	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	6,440
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21790		1.21700			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18260		1.18210			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.14920		1.14890			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.06920		1.06950			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												7 262 514 655.40	500,056	1,757,686
Total Options												19 018 487.00	95,000	4,046,868
Grand Total:												7,281,533,142.40	595,056	5,804,554