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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2018

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			12.77670		12.57410			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			12.79360		12.59090			0.0000	425,591,897.60	33,266	988,765
\$ / R On 20/06/2018 Foreign Exchange Future			12.79700		12.59420			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.81210		12.60910			0.0000	0.00	0	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.81720		12.61400			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			12.81890		12.61570			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			12.82230		12.61900			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			12.82390		12.62060			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.84750		12.64380			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.85420		12.65040			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.85590		12.65210			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.85920		12.65540			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.86590		12.66200			0.0000	1,981,348.60	154	2,669
\$ / R On 02/08/2018 Foreign Exchange Future			12.86930		12.66540			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			12.87770		12.67360			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.88760		12.68350			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.91720		12.71290			0.0000	0.00	0	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			12.94520		12.74050			0.0000	46,628,610.40	3,602	90,248
\$ / R On 28/09/2018 Foreign Exchange Future			12.96320		12.75830			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			12.96980		12.76470			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.00750		12.80190			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.01410		12.80830			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.01740		12.81160			0.0000	0.00	0	3,113
\$ / R	On	01/11/2018	Foreign Exchange Future			13.01900		12.81320			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.02560		12.81960			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.03870		12.83260			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.04360		12.83740			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.06660		12.86000			0.0000	0.00	0	2,867
\$ / R	On	11/12/2018	Foreign Exchange Future			13.08450		12.87760			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.08940		12.88230			0.0000	1,557,638.60	119	25,631
\$ / R	On	31/12/2018	Foreign Exchange Future			13.11670		12.90920			0.0000	0.00	0	1,580
\$ / R	On	02/01/2019	Foreign Exchange Future			13.12000		12.91240			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.16510		12.95670			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.16670		12.95830			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.18760		12.97890			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.21180		13.00260			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.24070		13.03120			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.25520		13.04550			0.0000	0.00	0	4,414
\$ / R	On	02/04/2019	Foreign Exchange Future			13.26480		13.05500			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.30980		13.09950			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.35960		13.14870			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.36440		13.15350			0.0000	0.00	0	27,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.38100		13.17000			0.0000	0.00	0	3,087
\$ / R	On	01/07/2019	Foreign Exchange Future			13.40570		13.19510			0.0000	0.00	0	55
\$ / R	On	01/08/2019	Foreign Exchange Future			13.45090		13.24080			0.0000	0.00	0	55
\$ / R	On	02/09/2019	Foreign Exchange Future			13.49740		13.28800			0.0000	0.00	0	55
\$ / R	On	02/10/2019	Foreign Exchange Future			13.54110		13.33220			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.58330		13.37500			0.0000	0.00	0	55
\$ / R	On	02/12/2019	Foreign Exchange Future			13.62990		13.42210			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.64590		13.43840			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.67500		13.46790			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.71720		13.51060			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			13.76240		13.55630			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			13.80750		13.60200			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			13.84680		13.64180			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			13.89630		13.69200			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			13.91360		13.70910			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.01260		13.80440			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.11590		13.90390			0.0000	0.00	0	0
Total \$ / R Future												475,759,495.20	37,141	1,266,627
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			248.38430	90.091	16.84	0.5445	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			22.48430	66.791	16.84	0.4555	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	12.96	Put			408.51040	250.332	15.78	0.6624	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,549.13560	2,346.444	25.70	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.03560	0.044	25.70	0.0003	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			194.33980	337.581	15.36	0.7926	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			103.43980	43.981	15.36	0.2074	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,909.17690	2,706.438	28.71	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.07690	0.038	28.71	0.0002	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			2.64580	5.236	19.07	0.0298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,111.74580	911.636	19.07	0.9702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			598.45330	796.190	16.30	0.9820	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			7.55330	2.590	16.30	0.0180	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,219.17170	2,016.525	24.37	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.07170	0.125	24.37	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,091.38950	1,293.764	18.82	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.48950	0.164	18.82	0.0013	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			84.87860	169.249	15.23	0.5530	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			243.97860	125.649	15.23	0.4470	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,929.31150	3,726.697	43.43	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.21150	0.297	43.43	0.0010	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,119.19600	1,916.575	23.97	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.09600	0.174	23.97	0.0011	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			10.51440	23.005	17.00	0.1163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.28230	0.252	41.84	0.0009	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,619.13190	4,416.484	45.31	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03190	0.084	45.31	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1.68980	3.318	19.92	0.0191	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,250.78980	1,049.718	19.92	0.9809	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,409.15760	4,206.546	45.31	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.05760	0.146	45.31	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1.36910	2.747	20.29	0.0159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,310.46910	1,109.147	20.29	0.9841	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			374.25720	554.688	15.49	0.9332	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			33.35720	11.088	15.49	0.0668	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2.24930	4.439	19.37	0.0254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,161.34930	960.839	19.37	0.9746	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,329.17180	4,126.580	45.31	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.07180	0.180	45.31	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			0.40860	0.871	22.12	0.0052	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,659.50860	1,457.271	22.12	0.9948	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			366.02770	545.397	15.48	0.9296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			35.12770	11.797	15.48	0.0704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			1.91690	3.772	19.68	0.0217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,211.01690	1,010.172	19.68	0.9783	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,059.24970	3,856.756	45.31	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.14970	0.356	45.31	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			1.85710	3.653	19.74	0.0210	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	13.81	Put			1,220.95710	1,020.053	19.74	0.9790	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,199.22660	2,996.480	32.90	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.12660	0.080	32.90	0.0004	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,939.26580	1,736.723	23.25	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.16580	0.323	23.25	0.0020	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			5.18800	10.388	17.85	0.0572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			914.28800	716.788	17.85	0.9428	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			333.86070	508.627	15.46	0.9135	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			42.96070	15.027	15.46	0.0865	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,709.15140	2,506.427	26.35	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.05140	0.027	26.35	0.0002	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			487.05320	678.524	15.69	0.9672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			16.15320	4.924	15.69	0.0328	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			15.39970	34.275	16.64	0.1635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			624.49970	440.675	16.64	0.8365	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,629.14300	2,426.435	26.02	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.04300	0.035	26.02	0.0002	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.04610	0.032	26.14	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,659.14610	2,456.432	26.14	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,959.10000	7,756.400	45.31	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	45.31	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,409.14210	2,206.468	25.14	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.04210	0.068	25.14	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			18.17760	5.474	15.59	0.0362	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			469.07760	659.074	15.59	0.9638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			460.16590	649.373	15.54	0.9620	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			19.26590	5.773	15.54	0.0380	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,391.04300	1,593.678	21.74	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.14300	0.078	21.74	0.0006	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			31.65730	10.415	15.49	0.0633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			382.55730	564.016	15.49	0.9367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			842.76110	1,044.259	17.56	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			1.86110	0.659	17.56	0.0049	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			767.88930	575.165	17.18	0.9026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			8.78930	18.765	17.18	0.0974	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			695.01940	895.104	16.80	0.9893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			4.11940	1.504	16.80	0.0107	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.21980	0.111	20.28	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,241.11980	1,443.711	20.28	0.9992	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.37470	0.143	19.31	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,141.27470	1,343.744	19.31	0.9989	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			822.97000	1,024.336	17.46	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			2.07000	0.736	17.46	0.0054	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			1.42570	0.500	17.81	0.0037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			892.32570	1,094.100	17.81	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			17.14090	5.192	15.64	0.0344	0.00	0	0

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\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			478.04090	668.792	15.64	0.9656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			991.73560	1,193.887	18.32	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.83560	0.287	18.32	0.0022	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			793.32780	994.469	17.31	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			2.42780	0.869	17.31	0.0064	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			542.07060	737.177	16.00	0.9757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			11.17060	3.577	16.00	0.0243	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			84.64230	34.326	15.38	0.1705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			225.54230	377.926	15.38	0.8295	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			30.02760	9.778	15.50	0.0600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			390.92760	573.378	15.50	0.9400	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			25.53590	8.061	15.52	0.0508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			416.43590	601.661	15.52	0.9492	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			124.90830	55.615	15.33	0.2486	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			165.80830	299.215	15.33	0.7514	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00770	0.022	45.31	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,109.10770	4,906.422	45.31	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00750	0.022	45.31	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,119.10750	4,916.422	45.31	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00790	0.023	45.31	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,099.10790	4,896.423	45.31	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3.22560	6.406	18.70	0.0361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,052.32560	852.806	18.70	0.9639	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			27.87090	60.693	16.10	0.2618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			486.97090	317.093	16.10	0.7382	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,789.38290	3,586.641	41.41	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.28290	0.241	41.41	0.0009	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,590.98440	1,793.650	23.68	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.08440	0.050	23.68	0.0003	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			33.82200	72.809	15.92	0.3024	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			442.92200	279.209	15.92	0.6976	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,519.13300	2,316.448	25.58	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.03300	0.048	25.58	0.0003	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			39.41040	83.932	15.78	0.3376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			719.61440	529.405	17.00	0.8837	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,939.18130	2,736.441	29.15	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.08130	0.041	29.15	0.0002	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			17.36140	38.531	16.53	0.1804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			596.46140	414.931	16.53	0.8196	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			259.30420	420.031	15.41	0.8619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			68.40420	26.431	15.41	0.1381	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			5.56030	11.146	17.72	0.0611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			894.66030	697.546	17.72	0.9389	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,899.32890	3,696.684	43.00	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.22890	0.284	43.00	0.0010	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			14.21260	31.680	16.71	0.1530	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			643.31260	458.080	16.71	0.8470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,839.16720	2,636.431	27.70	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.06720	0.031	27.70	0.0002	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			5.96120	11.963	17.60	0.0653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			875.06120	678.363	17.60	0.9347	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,569.31520	3,366.567	38.24	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.21520	0.167	38.24	0.0007	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			0.67900	1.506	21.51	0.0088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,509.77900	1,307.906	21.51	0.9912	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,789.11960	4,586.453	45.31	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.01960	0.053	45.31	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			0.96110	2.023	20.90	0.0118	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,410.06110	1,208.423	20.90	0.9882	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,689.12620	4,486.470	45.31	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.02620	0.070	45.31	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1.74370	3.426	19.86	0.0197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,240.84370	1,039.826	19.86	0.9803	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,819.38230	3,616.652	41.84	0.9991	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			88.89920	36.818	15.06	0.1731	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			243.09920	393.818	15.06	0.8269	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			201.85470	109.799	14.66	0.3370	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			190.95470	301.899	14.66	0.6630	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			278.90170	418.745	14.21	0.7895	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			119.80170	56.645	14.21	0.2105	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			164.90550	85.089	14.47	0.2825	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			224.00550	347.189	14.47	0.7175	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			352.41290	220.570	15.32	0.5222	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			111.51290	182.670	15.32	0.4778	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			267.23940	403.812	14.27	0.7758	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			128.13940	61.712	14.27	0.2242	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			284.86200	426.322	14.19	0.7963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			115.76200	54.222	14.19	0.2037	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			150.47920	75.728	14.40	0.2600	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			239.57920	367.828	14.40	0.7400	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			169.88450	88.371	14.50	0.2901	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			218.98450	340.471	14.50	0.7099	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,491.22700	3,288.176	28.68	0.9989	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.32700	0.276	28.68	0.0011	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,011.25350	2,808.260	25.78	0.9985	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.35350	0.360	25.78	0.0015	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			437.02820	609.750	13.61	0.9151	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			47.92820	17.650	13.61	0.0849	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,199.23570	1,002.751	18.24	0.9412	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			8.33570	14.851	18.24	0.0588	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			822.43980	1,022.326	15.63	0.9754	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			8.43980	5.126	15.63	0.0246	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			261.82920	393.257	14.20	0.7480	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			147.82920	76.057	14.20	0.2520	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,373.28630	1,174.776	18.63	0.9544	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			7.28630	11.976	18.63	0.0456	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			570.87400	408.963	16.07	0.6959	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			64.87400	106.163	16.07	0.3041	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			200.19460	112.333	14.48	0.3265	561,662.50	5,000	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			215.89460	331.233	14.48	0.6735	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			211.25840	121.718	14.52	0.3365	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			220.25840	334.018	14.52	0.6635	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,006.12040	819.367	17.70	0.8672	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			26.72040	43.267	17.70	0.1328	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			584.25500	769.548	14.05	0.9332	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			33.65500	15.648	14.05	0.0668	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,129.29890	938.195	18.08	0.8979	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			19.89890	32.095	18.08	0.1021	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,191.73610	1,006.785	18.01	0.8642	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			35.53610	54.285	18.01	0.1358	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,071.47500	2,867.956	21.82	0.9934	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			1.87500	2.156	21.82	0.0066	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			10.98790	18.684	19.11	0.0509	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,810.58790	1,614.484	19.11	0.9491	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,291.41700	3,087.842	23.00	0.9940	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.81700	2.042	23.00	0.0060	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,558.63310	1,367.564	18.83	0.9190	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			19.03310	31.764	18.83	0.0810	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,654.16570	1,461.383	18.94	0.9297	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			16.26570	27.283	18.94	0.0703	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			61.65370	36.473	14.07	0.1085	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			657.05370	835.673	14.07	0.8915	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,660.31170	3,456.657	24.08	0.9933	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.31170	2.557	24.08	0.0067	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,160.54910	2,957.055	21.67	0.9916	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.54910	2.956	21.67	0.0084	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,189.42660	1,010.021	17.75	0.8349	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			51.42660	75.921	17.75	0.1651	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			296.27340	206.710	14.77	0.3791	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			301.67340	416.010	14.77	0.6209	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			57.33290	82.593	17.75	0.1686	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,243.73290	1,064.893	17.75	0.8314	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,509.36570	3,305.442	22.43	0.9919	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.96570	3.142	22.43	0.0081	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			150.02430	95.528	14.08	0.2159	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			503.62430	653.228	14.08	0.7841	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,956.44780	1,763.753	19.02	0.9311	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			19.94780	31.353	19.02	0.0689	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			3,859.59670	3,656.381	20.90	0.9916	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.49670	3.581	20.90	0.0084	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,342.60170	3,140.854	20.64	0.9823	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			5.50170	8.054	20.64	0.0177	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,188.95840	1,018.916	17.11	0.7732	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			101.85840	136.116	17.11	0.2268	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			1,751.55780	1,953.640	15.31	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			11.05780	8.440	15.31	0.0210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			516.94150	646.151	14.15	0.6919	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			276.44150	200.951	14.15	0.3081	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,407.08700	3,206.075	20.09	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.58700	11.275	20.09	0.0226	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			356.26700	454.202	14.74	0.5530	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			465.76700	359.002	14.74	0.4470	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,308.35610	3,107.991	20.10	0.9741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			8.85610	13.191	20.10	0.0259	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			317.19790	404.552	14.94	0.5102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			536.69790	419.352	14.94	0.4898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,430.71550	2,236.399	19.44	0.9275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			31.21550	41.599	19.44	0.0725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			140.09100	182.091	16.73	0.2695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,129.59100	966.891	16.73	0.7305	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			460.35780	580.195	14.33	0.6485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			329.85780	244.995	14.33	0.3515	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,239.36040	3,039.503	20.11	0.9715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.86040	14.703	20.11	0.0285	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,347.82640	3,147.191	20.10	0.9755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.32640	12.391	20.10	0.0245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			441.06160	557.505	14.40	0.6325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			350.56160	262.305	14.40	0.3675	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,061.97530	902.799	16.55	0.7108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			152.47530	197.999	16.55	0.2892	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,555.50030	3,353.676	20.07	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.00030	8.876	20.07	0.0183	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,281.28550	4,077.419	20.01	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.78550	2.619	20.01	0.0061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			207.70900	267.598	15.88	0.3708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			827.20900	682.398	15.88	0.6292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			780.78110	639.598	15.74	0.6102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			221.28110	284.798	15.74	0.3898	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,044.79150	1,229.061	13.22	0.9204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			54.29150	33.861	13.22	0.0796	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			233.29190	299.966	15.62	0.4062	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			742.79190	604.766	15.62	0.5938	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			1,266.29050	1,464.472	13.62	0.9520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			25.79050	19.272	13.62	0.0480	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			961.18400	1,140.431	13.33	0.8994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			70.68400	45.231	13.33	0.1006	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			842.14540	1,012.636	13.49	0.8620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			101.64540	67.436	13.49	0.1380	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,087.74980	1,274.278	13.17	0.9298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			47.24980	29.078	13.17	0.0702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,175.76250	1,368.014	13.28	0.9433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			35.26250	22.814	13.28	0.0567	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			633.37840	779.372	13.80	0.7675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			192.87840	134.172	13.80	0.2325	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,285.41500	1,483.835	13.69	0.9536	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			24.91500	18.635	13.69	0.0464	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			417.01270	318.315	14.61	0.4154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			387.51270	493.515	14.61	0.5846	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			938.40940	786.213	16.21	0.6707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			178.90940	231.413	16.21	0.3293	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			435.00390	333.264	14.66	0.4273	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			375.50390	478.464	14.66	0.5727	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			174.75410	120.758	13.75	0.2151	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			665.25410	815.958	13.75	0.7849	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			920.61640	1,097.105	13.38	0.8877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			80.11640	51.905	13.38	0.1123	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			527.79290	658.703	14.11	0.6997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			267.29290	193.503	14.11	0.3003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			427.02760	540.936	14.45	0.6205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			366.52760	275.736	14.45	0.3795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			705.47040	570.724	15.50	0.5770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			245.97040	315.924	15.50	0.4230	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			584.68120	724.041	13.94	0.7380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			224.18120	158.841	13.94	0.2620	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			563.54480	443.114	15.03	0.5050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			304.04480	388.314	15.03	0.4950	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			345.17730	440.135	14.79	0.5412	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			484.67730	374.935	14.79	0.4588	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			572.95190	710.632	13.97	0.7304	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			232.45190	165.432	13.97	0.2696	82,716.10	500	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,570.50210	4,775.201	19.62	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00210	0.001	19.62	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			475.27450	597.667	14.28	0.6604	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			314.77450	232.467	14.28	0.3396	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			41.72490	55.587	18.95	0.0945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,161.22490	1,970.387	18.95	0.9055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			41.28830	55.008	18.96	0.0936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,170.78830	1,979.808	18.96	0.9064	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			42.16550	56.173	18.93	0.0954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,151.66550	1,960.973	18.93	0.9046	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,044.88620	3,841.415	19.40	0.9900	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.18620	4.615	19.40	0.0100	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,499.67260	3,298.803	19.68	0.9768	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			7.97260	12.003	19.68	0.0232	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,191.73320	1,028.974	16.83	0.7308	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			150.03320	192.174	16.83	0.2692	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			427.06280	330.631	14.59	0.4062	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			431.76280	540.431	14.59	0.5938	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,795.72940	1,619.238	17.94	0.8182	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			107.62940	136.738	17.94	0.1818	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,320.74580	2,133.623	18.78	0.8790	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			69.04580	87.723	18.78	0.1210	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,221.56360	4,023.290	21.75	0.9690	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			13.16360	20.691	21.75	0.0310	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,681.40970	3,483.844	21.04	0.9544	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			23.00970	31.244	21.04	0.0456	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,195.84190	1,040.094	16.59	0.6914	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			207.44190	257.494	16.59	0.3086	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			483.13650	385.108	14.66	0.4131	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			486.33650	594.108	14.66	0.5869	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,009.68370	3,811.265	21.47	0.9612	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			19.28370	26.865	21.47	0.0388	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			117.34720	83.414	13.42	0.1393	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,036.94720	1,209.014	13.42	0.8607	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			205.38290	254.139	16.66	0.3010	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,245.78290	1,088.539	16.66	0.6990	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,124.65660	1,943.480	18.33	0.8445	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			97.25660	122.180	18.33	0.1555	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			78.52350	57.856	13.43	0.1001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,245.92350	1,431.456	13.43	0.8999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,025.88490	2,227.967	14.88	0.9722	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			18.48490	14.367	14.88	0.0278	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			757.15810	632.334	15.37	0.5314	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			374.55810	455.934	15.37	0.4686	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,469.91720	4,271.889	21.74	0.9622	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			19.91720	28.489	21.74	0.0378	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,876.15520	3,678.473	21.28	0.9426	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			36.15520	45.073	21.28	0.0574	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,199.46630	1,048.915	16.41	0.6624	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			259.46630	315.515	16.41	0.3376	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,082.87080	940.162	16.08	0.6209	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			310.47080	374.662	16.08	0.3791	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,884.71990	2,693.972	19.27	0.8926	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			72.31990	88.472	19.27	0.1074	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			4,384.99080	4,189.409	21.77	0.9521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			27.29080	38.809	21.77	0.0479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			524.64710	626.579	14.85	0.5581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			602.34710	497.179	14.85	0.4419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,132.48480	2,939.665	19.74	0.9047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			352.77220	424.436	15.81	0.4160	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			112.73990	139.160	18.42	0.1604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,310.43990	2,129.760	18.42	0.8396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			111.94370	138.185	18.43	0.1594	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,319.64370	2,138.785	18.43	0.8406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			423.67500	508.013	15.36	0.4785	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			113.54240	140.141	18.40	0.1614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,301.24240	2,120.741	18.40	0.8386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,241.44380	1,420.761	13.42	0.8765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			109.14380	81.361	13.42	0.1235	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			970.47220	835.036	15.81	0.5840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			255.45100	308.469	16.64	0.3201	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			670.44090	793.299	14.32	0.6540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			418.14090	333.899	14.32	0.3460	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,364.33450	1,208.510	16.73	0.6892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			246.63450	297.910	16.73	0.3108	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			791.37500	668.613	15.36	0.5215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			439.56140	526.622	15.26	0.4918	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,237.04240	2,057.826	18.31	0.8314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			119.34240	147.226	18.31	0.1686	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			804.15700	944.478	13.95	0.7262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			301.85700	235.078	13.95	0.2738	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,323.15100	1,169.069	16.64	0.6799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			88.01630	68.526	13.53	0.1066	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,201.82020	1,053.304	16.36	0.6504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			284.12020	342.704	16.36	0.3496	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			627.09940	519.253	14.92	0.4533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			509.39940	608.653	14.92	0.5467	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			757.26140	637.222	15.26	0.5082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			64.78480	79.065	19.74	0.0953	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,136.83780	1,959.768	18.15	0.8194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			129.13780	159.168	18.15	0.1806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			355.09580	279.196	14.10	0.3080	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			737.39580	868.596	14.10	0.6920	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,330.31630	1,517.926	13.53	0.8934	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,696.80230	4,499.911	21.66	0.9559	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			26.00230	36.611	21.66	0.0441	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,066.66540	3,872.930	21.43	0.9322	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			45.86540	59.630	21.43	0.0678	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,203.04750	1,056.817	16.25	0.6374	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			312.24750	373.517	16.25	0.3626	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			575.85500	476.273	14.70	0.4179	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			588.25500	696.273	14.70	0.5821	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			620.45340	519.837	14.75	0.4216	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			627.15340	734.937	14.75	0.5784	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			530.12580	438.494	14.50	0.3799	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			698.42580	815.194	14.50	0.6201	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,299.21630	2,125.657	18.08	0.7951	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			178.11630	213.257	18.08	0.2049	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			566.32800	473.811	14.54	0.3830	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			738.92800	855.611	14.54	0.6170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			387.13000	450.907	16.42	0.3687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,405.93000	1,260.207	16.42	0.6313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,397.91990	1,572.466	13.45	0.8478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			166.71990	131.766	13.45	0.1522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			807.18180	928.886	14.41	0.6382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			535.98180	448.186	14.41	0.3618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			960.00320	838.345	15.48	0.5183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			541.20320	629.045	15.48	0.4817	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,635.52880	1,820.817	13.22	0.8967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			104.32880	80.117	13.22	0.1033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,373.75180	2,202.313	18.06	0.7833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			204.95180	243.013	18.06	0.2167	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,443.55470	1,620.641	13.41	0.8584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			152.35470	119.941	13.41	0.1416	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,755.07440	1,598.635	17.13	0.6965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			306.27440	359.335	17.13	0.3035	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			192.09490	227.879	18.20	0.2048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,480.89490	2,307.179	18.20	0.7952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			191.06810	226.668	18.22	0.2038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,489.86810	2,315.968	18.22	0.7962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			193.13130	229.098	18.19	0.2058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,471.93130	2,298.398	18.19	0.7942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,210.94970	1,373.593	13.67	0.7974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			239.74970	192.893	13.67	0.2026	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,710.78180	2,919.084	13.23	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.58180	8.384	13.23	0.0147	0.00	0	1,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			294.69640	240.775	13.82	0.2348	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,130.19640	1,285.975	13.82	0.7652	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			706.70180	605.166	14.85	0.4252	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			711.70180	819.966	14.85	0.5748	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			641.01210	547.414	14.62	0.3884	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			820.51210	937.214	14.62	0.6116	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			786.33010	899.201	14.74	0.5942	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			686.83010	589.401	14.74	0.4058	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			996.84660	877.806	15.47	0.5072	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			606.34660	697.606	15.47	0.4928	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			779.76790	677.856	14.92	0.4262	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			788.46790	897.456	14.92	0.5738	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			301.56200	251.194	13.81	0.2216	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,315.06200	1,475.594	13.81	0.7784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,247.80600	1,402.970	13.97	0.7510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			357.80600	301.970	13.97	0.2490	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,823.50520	1,673.824	16.99	0.6602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			413.50520	474.824	16.99	0.3398	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			457.75740	523.223	16.67	0.3691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,655.71180	1,509.901	16.68	0.6323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			453.67750	518.585	16.70	0.3664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,663.67750	1,517.585	16.70	0.6336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,647.75740	1,502.223	16.67	0.6309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			780.18370	678.810	14.92	0.4204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			820.18370	929.810	14.92	0.5796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,500.20660	2,702.537	11.11	0.9799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			20.20660	11.537	11.11	0.0201	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			455.71180	520.901	16.68	0.3677	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			824.21470	722.155	15.05	0.4278	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			829.31470	937.855	15.05	0.5722	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			869.27400	767.572	15.20	0.4292	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			870.07400	978.472	15.20	0.5708	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			912.46640	811.338	15.31	0.4301	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			910.46640	1,018.738	15.31	0.5699	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			948.51230	848.263	15.41	0.4296	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			950.71230	1,059.363	15.41	0.5704	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			995.26550	895.020	15.52	0.4325	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			980.26550	1,088.320	15.52	0.5675	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			1,035.94350	935.912	15.61	0.4329	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,018.04350	1,125.812	15.61	0.5671	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			457.40620	510.907	18.32	0.2943	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,839.00620	2,685.007	18.32	0.7057	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			460.27720	514.103	18.30	0.2959	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,821.87720	2,668.203	18.30	0.7041	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,672.63250	6,486.286	21.01	0.9107	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			111.03250	132.186	21.01	0.0893	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			458.83590	512.499	18.31	0.2951	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,830.43590	2,676.599	18.31	0.7049	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			1,075.28980	975.982	15.68	0.4334	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,053.18980	1,160.982	15.68	0.5666	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			1,113.35060	1,015.249	15.76	0.4343	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,083.95060	1,192.449	15.76	0.5657	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			1,150.47340	1,052.980	15.82	0.4346	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,116.77340	1,225.380	15.82	0.5654	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			1,187.74390	1,090.837	15.88	0.4348	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,149.74390	1,258.337	15.88	0.5652	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			1,223.14760	1,126.642	15.92	0.4358	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,174.94760	1,283.442	15.92	0.5642	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			1,259.65470	1,164.090	15.97	0.4353	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,211.65470	1,320.390	15.97	0.5647	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			810.45980	888.764	17.39	0.4106	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,271.35980	2,145.164	17.39	0.5894	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			808.22410	886.335	17.40	0.4097	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,279.12410	2,152.735	17.40	0.5903	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			812.70370	891.195	17.38	0.4115	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,263.60370	2,137.595	17.38	0.5885	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,409.80270	2,280.955	17.59	0.5908	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			844.20270	923.556	17.59	0.4092	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			927.03590	1,012.186	17.59	0.4265	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,383.13590	2,256.286	17.59	0.5735	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			931.71350	1,017.244	17.57	0.4282	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,367.81350	2,241.344	17.57	0.5718	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			929.36670	1,014.706	17.58	0.4274	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,375.46670	2,248.806	17.58	0.5726	0.00	0	0
Total \$ / R Option												644,378.60	5,500	3,341,938
Total \$ / R												476,403,873.80	42,641	4,608,565
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.79360		12.59090			0.0000	383,808.00	30	437
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.94520		12.74050			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.08940		12.88230			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.38100		13.17000			0.0000	0.00	0	0
Total \$ / R MAXI Future												383,808.00	30	494
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			123.03990	250.284	20.47	0.0145	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			134,033.03990	113,890.284	20.47	0.9855	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			118.75250	242.696	20.53	0.0141	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			135,028.75250	114,882.696	20.53	0.9859	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			127.49490	258.138	20.41	0.0150	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			133,037.49490	112,898.138	20.41	0.9850	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,458.44860	13,616.011	17.35	0.2097	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			137,408.44860	120,096.011	17.35	0.7903	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,351.39280	13,476.679	17.37	0.2079	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			138,301.39280	120,956.679	17.37	0.7921	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			10,566.89780	13,756.886	17.33	0.2116	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			136,516.89780	119,236.887	17.33	0.7884	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,431.82770	12,885.639	18.57	0.1497	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			241,201.82770	222,945.639	18.57	0.8503	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,358.86710	12,796.184	18.59	0.1488	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			242,128.86710	223,856.184	18.59	0.8512	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,286.48230	12,707.640	18.60	0.1479	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			243,056.48230	224,767.640	18.60	0.8521	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			45,573.12300	52,090.057	16.68	0.3677	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			165,573.12300	150,990.057	16.68	0.6323	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			45,369.68850	51,858.513	16.70	0.3664	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			166,369.68850	151,758.513	16.70	0.6336	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			45,777.68670	52,322.340	16.67	0.3691	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			164,777.68670	150,222.340	16.67	0.6309	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												383,808.00	30	494
£ / R	On	18/06/2018	Foreign Exchange Future			17.07420		16.79760			0.0000	113,714,172.00	6,660	217,878
£ / R	On	17/09/2018	Foreign Exchange Future			17.35160		17.07170			0.0000	45,114,160.00	2,600	18,594
£ / R	On	14/12/2018	Foreign Exchange Future			17.61980		17.33660			0.0000	8,809,900.00	500	7,574
£ / R	On	18/03/2019	Foreign Exchange Future			17.91190		17.62520			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.18440		17.89450			0.0000	0.00	0	5,465
Total £ / R Future												167,638,232.00	9,760	254,443
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,597.60000	16,874.200	48.38	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	48.38	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			9.01080	15.103	16.29	0.0664	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,101.41080	830.903	16.29	0.9336	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			24.88540	56.432	15.50	0.2040	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			727.28540	482.232	15.50	0.7960	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,602.51280	3,325.855	26.93	0.9997	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.11280	0.055	26.93	0.0003	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			8.82520	14.570	16.31	0.0644	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,111.22520	840.370	16.31	0.9356	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			8.64430	14.217	16.37	0.0628	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,121.04430	850.017	16.37	0.9372	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			191.27850	253.542	15.80	0.2889	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,369.57850	1,151.941	15.80	0.7111	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			189.59740	251.354	15.81	0.2869	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,377.89740	1,159.754	15.81	0.7131	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			192.97450	255.744	15.78	0.2910	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,361.27450	1,144.144	15.78	0.7090	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			467.26990	569.396	15.38	0.4226	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,250.66990	1,069.596	15.38	0.5774	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			464.49100	566.095	15.39	0.4207	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,257.89100	1,076.295	15.39	0.5793	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			470.06490	572.710	15.37	0.4245	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,243.46490	1,062.910	15.37	0.5755	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			700.42100	820.743	15.63	0.4674	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,365.22100	1,198.843	15.63	0.5326	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			697.24260	817.120	15.64	0.4659	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,372.04260	1,205.220	15.64	0.5341	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			694.08430	813.512	15.65	0.4644	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			1,378.88430	1,211.612	15.65	0.5356	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			844.08210	969.969	15.88	0.4720	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,579.58210	1,415.570	15.88	0.5280	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			840.88820	966.395	15.89	0.4707	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,586.38820	1,421.995	15.89	0.5293	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			847.29520	973.564	15.88	0.4733	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,572.79520	1,409.165	15.88	0.5267	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												167,638,232.00	9,760	255,443
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11661		0.11498			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11875		0.11710			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12089		0.11922			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12553		0.12380			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			1.38440	1.616	24.19	0.0092	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,503.68440	1,340.916	24.19	0.9908	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.57990	2.687	40.44	0.0092	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,504.87990	2,341.987	40.44	0.9908	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			23.13940	38.640	17.02	0.1902	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			525.43940	377.940	17.02	0.8098	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			102.41200	108.881	17.88	0.1839	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,392.61200	1,233.981	17.88	0.8161	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			44.75530	38.375	20.21	0.0705	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,334.95530	2,163.475	20.21	0.9295	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			284.92350	330.346	15.33	0.4653	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			575.12350	455.446	15.33	0.5347	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			516.38700	575.528	15.21	0.5487	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			594.38700	486.328	15.21	0.4513	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			258.23710	274.187	17.30	0.3028	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,336.23710	1,184.987	17.30	0.6972	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,047.10150	1,167.161	12.37	0.8637	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			125.10150	77.961	12.37	0.1363	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			606.57410	636.758	16.33	0.4486	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,226.37410	1,083.858	16.33	0.5514	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			455.29170	392.548	17.67	0.3013	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,075.09170	1,839.648	17.67	0.6987	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			960.58740	1,029.494	14.53	0.6480	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			580.38740	476.594	14.53	0.3520	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			14.93610		14.73850			0.0000	107,554,856.10	7,201	117,877

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			15.02540		14.82660			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.22010		15.02010			0.0000	103,100,957.40	6,774	65,996
€ / R	On	14/12/2018	Foreign Exchange Future			15.50190		15.29940			0.0000	0.00	0	8,375
€ / R	On	18/03/2019	Foreign Exchange Future			15.81500		15.60890			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.10310		15.89400			0.0000	0.00	0	5,256
Total € / R Future												210,655,813.50	13,975	202,346
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			897.92020	705.727	15.56	0.9372	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			6.42020	11.827	15.56	0.0628	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			27.90970	11.424	15.09	0.0614	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			466.40970	647.524	15.09	0.9386	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			734.59100	928.794	16.02	0.9835	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			6.09100	2.694	16.02	0.0165	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,738.50590	1,936.101	17.02	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00590	0.001	17.02	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			327.32670	190.525	13.89	0.5595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			65.82670	126.625	13.89	0.4405	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			510.45160	694.932	15.19	0.9510	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			21.95160	8.832	15.19	0.0490	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			2.44790	3.691	17.67	0.0204	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,263.94790	1,067.591	17.67	0.9796	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			43.88070	18.695	14.88	0.0942	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			382.38070	554.795	14.88	0.9058	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			773.45970	968.308	16.17	0.9863	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			4.95970	2.208	16.17	0.0137	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			0.80220	1.292	20.50	0.0069	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,702.30220	1,505.192	20.50	0.9931	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,238.93840	1,436.296	17.96	0.9986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.43840	0.196	17.96	0.0014	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			990.12820	1,186.823	17.01	0.9953	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1.62820	0.723	17.01	0.0047	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			25.89510	53.682	14.55	0.2286	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			537.39510	367.582	14.55	0.7714	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,891.50120	6,693.904	46.18	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00120	0.004	46.18	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			9.80630	21.143	15.19	0.1046	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			761.30630	575.043	15.19	0.8954	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,811.51800	5,613.946	46.18	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01800	0.046	46.18	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,871.69350	3,674.014	34.76	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.19350	0.114	34.76	0.0005	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			9.41360	20.300	15.22	0.1010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			770.91360	584.200	15.22	0.8990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			9.13340	19.488	15.24	0.0974	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			780.63340	593.388	15.24	0.9026	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			209.25640	131.355	13.22	0.3028	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			335.85640	456.754	13.22	0.6972	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			51.39200	68.044	16.94	0.1069	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			50.79980	67.289	16.95	0.1059	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			7.89150	8.916	21.15	0.0152	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,535.22930	1,733.488	12.44	0.9670	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			15.12930	13.388	12.44	0.0330	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			893.18970	1,052.783	12.44	0.8474	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			123.08970	82.683	12.44	0.1526	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,150.11560	1,966.442	16.96	0.8951	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,131.29200	1,947.944	16.94	0.8931	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,815.94860	1,639.155	16.59	0.8518	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			76.04860	99.255	16.59	0.1482	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			194.78490	243.274	15.00	0.3204	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,024.68490	873.174	15.00	0.6796	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,147.51990	990.064	15.28	0.7163	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,610.38620	6,410.567	21.59	0.9986	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.48620	0.667	21.59	0.0014	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,547.79150	4,348.816	21.15	0.9848	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,140.69980	1,957.189	16.95	0.8941	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			50.21560	66.542	16.96	0.1049	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			167.61990	210.164	15.28	0.2837	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,709.75470	2,528.597	17.30	0.8608	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			110.56780	132.184	17.27	0.1408	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,691.16780	2,510.284	17.27	0.8592	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			109.85760	131.336	17.28	0.1400	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,700.45760	2,519.436	17.28	0.8600	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			109.15470	130.497	17.30	0.1392	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			579.19660	661.791	14.51	0.4606	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,120.29660	996.791	14.51	0.5394	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			585.26080	668.612	14.49	0.4643	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,106.36080	983.612	14.49	0.5357	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			582.21760	665.190	14.50	0.4624	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,113.31760	990.190	14.50	0.5376	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			594.11190	668.093	15.06	0.4110	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,560.11190	1,424.993	15.06	0.5890	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			591.62150	665.281	15.07	0.4096	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,567.62150	1,432.181	15.07	0.5904	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			589.14330	662.482	15.08	0.4082	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,575.14330	1,439.382	15.08	0.5918	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												210,655,813.50	13,975	809,576
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.72760		9.63010			0.0000	5,466,911.20	562	15,640
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.84960		9.75090			0.0000	4,924,800.00	500	1,300
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.96910		9.86870			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			10.21780		10.11500			0.0000	0.00	0	0
Total AU\$ / R Future												10,391,711.20	1,062	28,352
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.26060	1.750	18.26	0.0149	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			861.16060	764.150	18.26	0.9851	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.21400	1.680	18.35	0.0143	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			871.11400	774.080	18.35	0.9857	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.16950	1.613	18.44	0.0137	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			881.06950	784.013	18.44	0.9863	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,397.10530	1,303.453	14.99	0.9315	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			18.77440	24.047	14.96	0.0711	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,377.87440	1,284.447	14.96	0.9289	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			18.38580	23.545	14.98	0.0698	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,387.48580	1,293.945	14.98	0.9302	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			18.00530	23.053	14.99	0.0685	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			45.88020	54.219	15.14	0.1078	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,667.18020	1,575.119	15.14	0.8922	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			46.99830	55.540	15.10	0.1102	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,648.29830	1,556.440	15.10	0.8898	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			46.43490	54.874	15.12	0.1090	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,657.73490	1,565.775	15.12	0.8910	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			264.48170	293.492	14.16	0.3289	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,149.48170	1,075.692	14.16	0.6711	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			262.53280	291.333	14.18	0.3269	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,157.53280	1,083.533	14.18	0.6731	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			260.60040	289.192	14.20	0.3249	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,165.60040	1,091.392	14.20	0.6751	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,391,711.20	1,062	28,352
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.83940		9.74100			0.0000	0.00	0	1,980
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.10650		10.00570			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,980
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.00100	0.005	13.33	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,079.00100	980.605	13.33	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.00090	0.004	13.33	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,089.00090	990.604	13.33	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.00120	0.006	13.33	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,069.00120	970.606	13.33	0.9999	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			672.16900	751.207	12.47	0.7743	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			146.46900	124.707	12.47	0.2257	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			665.09330	743.784	12.47	0.7707	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			149.39330	127.284	12.47	0.2293	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			679.28750	758.666	12.46	0.7778	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			143.58750	122.166	12.46	0.2222	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,980
CHF / R	On	18/06/2018	Foreign Exchange Future			12.95980		12.75420			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.21950		13.01040			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.47760		13.26490			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.02740		13.80690			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			0.91160	1.259	24.37	0.0066	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,786.71160	1,581.459	24.37	0.9934	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			0.89590	1.234	24.44	0.0065	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,796.69590	1,591.434	24.44	0.9935	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.92780	1.285	24.30	0.0067	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,776.72780	1,571.485	24.30	0.9933	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			39.27020	50.536	17.45	0.0916	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,058.87020	1,861.035	17.45	0.9084	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			38.88940	50.009	17.48	0.0907	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,068.48940	1,870.509	17.48	0.9093	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			38.51400	49.491	17.50	0.0898	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,078.11400	1,879.990	17.50	0.9102	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			541.04580	662.314	13.41	0.6006	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			486.14580	394.714	13.41	0.3994	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			536.35370	657.014	13.42	0.5975	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			491.45370	399.413	13.42	0.4025	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			545.77320	667.646	13.40	0.6036	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			480.87320	390.047	13.40	0.3964	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			492.74580	567.824	15.02	0.4048	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,405.84580	1,260.424	15.02	0.5952	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			490.42810	565.097	15.03	0.4032	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,413.52810	1,267.697	15.03	0.5968	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			488.12370	562.386	15.04	0.4016	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,421.22370	1,274.986	15.04	0.5984	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			1.99740		1.96570			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.01340		1.98140			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.02920		1.99670			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06040		2.02750			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			504.60860	274.807	13.64	0.5915	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			45.90870	116.334	13.91	0.3389	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			588.90870	342.334	13.91	0.6611	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			33.89470	90.111	14.18	0.2770	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			676.89470	416.111	14.18	0.7230	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			61.60860	148.807	13.64	0.4085	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,647.54940	1,389.404	14.64	0.7521	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			148.19620	205.736	14.76	0.2313	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,734.19620	1,471.736	14.76	0.7687	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			135.94760	189.451	14.88	0.2157	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,821.94760	1,555.451	14.88	0.7843	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			161.54940	223.404	14.64	0.2479	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,295.94000	1,552.271	12.89	0.7736	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			328.94000	260.272	12.89	0.2264	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,231.22710	1,478.175	12.87	0.7565	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			364.22710	286.175	12.87	0.2435	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,168.78310	1,405.902	12.86	0.7388	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			401.78310	313.902	12.86	0.2612	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,357.66620	1,561.033	13.66	0.6395	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			882.66620	757.033	13.66	0.3605	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,309.50790	1,507.590	13.71	0.6255	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			934.50790	803.590	13.71	0.3745	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,407.36630	1,616.023	13.60	0.6535	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			832.36630	712.023	13.60	0.3465	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01030		1.98260			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04910		2.02100			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08790		2.05940			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23400		2.20530			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			3.17660	3.942	23.37	0.0129	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,377.17660	2,100.942	23.37	0.9871	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			2.59110	3.163	23.59	0.0105	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,476.59110	2,200.163	23.59	0.9895	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			3.89660	4.914	23.14	0.0159	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,277.89660	2,001.914	23.14	0.9841	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			49.07450	58.565	17.10	0.0728	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,339.07450	3,067.565	17.10	0.9272	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			46.34760	55.313	17.28	0.0688	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			3,436.34760	3,164.313	17.28	0.9312	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			43.81600	52.299	17.46	0.0650	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,533.81600	3,261.300	17.46	0.9350	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			920.72920	766.502	13.36	0.4651	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			677.26420	800.980	13.43	0.5153	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			983.26420	821.980	13.43	0.4847	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			641.63280	758.432	13.50	0.4960	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,047.63280	879.432	13.50	0.5040	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			714.72920	845.502	13.36	0.5349	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,630.08140	1,807.372	14.54	0.6427	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			977.08140	867.372	14.54	0.3573	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,580.95880	1,753.995	14.60	0.6305	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,027.95880	913.995	14.60	0.3695	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,533.15880	1,702.425	14.66	0.6184	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,080.15880	962.425	14.66	0.3816	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			1.63100		1.60530			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65330		1.62730			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.67440		1.64790			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76730		1.74070			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			2.89530	5.414	20.13	0.0236	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,549.89530	1,295.414	20.13	0.9764	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			2.28530	4.272	20.63	0.0187	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,649.28530	1,394.272	20.63	0.9813	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			3.68840	6.909	19.63	0.0299	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,450.68840	1,196.909	19.63	0.9701	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,398.77610	2,162.816	18.35	0.8756	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			85.23060	112.879	18.05	0.1441	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,212.23060	1,979.879	18.05	0.8559	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			78.19770	103.973	18.20	0.1338	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,305.19770	2,070.973	18.20	0.8662	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			71.77610	95.816	18.35	0.1244	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,114.75880	1,308.334	14.05	0.7526	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			335.75880	264.334	14.05	0.2474	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,054.26740	1,240.856	14.13	0.7315	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			375.26740	296.856	14.13	0.2685	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,177.85140	1,378.199	13.96	0.7732	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			298.85140	234.199	13.96	0.2268	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,018.32150	1,149.164	15.63	0.5419	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,211.32150	1,076.164	15.63	0.4581	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			982.21360	1,109.117	15.73	0.5279	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			1,275.21360	1,136.117	15.73	0.4721	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,055.84030	1,190.702	15.53	0.5561	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,148.84030	1,017.702	15.53	0.4439	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12680		0.12390			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12640		0.12330			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12620		0.12240			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12490		0.12030			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			1.57240		1.55050			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59690		1.57490			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62080		1.59850			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66920		1.64630			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			8.97090		8.85380			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.07890		8.96080			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.18510		9.06570			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.68980		9.57030			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			0.60590	1.042	20.56	0.0090	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			986.80590	870.142	20.56	0.9910	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			0.57460	1.008	20.67	0.0087	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			996.77460	880.108	20.67	0.9913	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			0.63900	1.078	20.44	0.0094	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			976.83900	860.178	20.44	0.9906	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			39.97690	51.972	15.16	0.1431	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,009.17690	903.072	15.16	0.8569	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			39.23320	51.010	15.19	0.1407	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,018.43320	912.110	15.19	0.8593	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			40.73630	52.951	15.14	0.1455	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			999.93630	894.051	15.14	0.8545	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			412.26760	482.035	12.71	0.6420	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			266.56760	216.935	12.71	0.3580	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			407.08650	476.313	12.72	0.6373	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			271.38650	221.213	12.72	0.3627	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			401.95460	470.640	12.74	0.6327	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			276.25460	225.540	12.74	0.3673	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			427.19480	474.328	14.72	0.4669	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			776.89480	704.528	14.72	0.5331	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			424.06730	470.894	14.73	0.4643	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			783.76730	711.094	14.73	0.5357	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			430.35030	477.784	14.70	0.4695	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			770.05030	697.984	14.70	0.5305	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			1.27660		1.26380			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28450		1.27120			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28930		1.27610			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34840		1.33240			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			562.00000	434.000		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			662.00000	534.000		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			462.00000	334.000		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			988.00000	855.000		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			1,088.00000	955.000		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			888.00000	755.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			161.00000	293.000		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			61.00000	193.000		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			261.00000	393.000		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			124.00000	284.000		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			24.00000	184.000		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			224.00000	384.000		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			1.33460		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			1.34040		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			1.16750		1.17060			0.0000	0.00	0	280
QUANTO €On	17/09/2018	Foreign Exchange Future			1.17570		1.17890			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			8.57580	0.11636	8.69740			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.42110	0.11636	8.53990			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		0.11636	1,176.64350	564.849	14.84	0.3534	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11636	902.64350	1,506.849	14.84	0.6466	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11636	1,119.06180	534.567	14.90	0.3389	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11636	945.06180	1,576.567	14.90	0.6611	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11636	1,235.71790	596.544	14.79	0.3684	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11636	861.71790	1,438.544	14.79	0.6316	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11636	360.24910	152.334	16.06	0.1206	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11636	2,286.24910	3,294.334	16.06	0.8794	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Put		0.11636	1,565.47070	2,424.847	15.50	0.7963	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Call		0.11636	639.47070	282.847	15.50	0.2037	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11636	2,352.28500	1,682.655	14.08	0.3925	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11636	3,153.28500	3,671.655	14.08	0.6075	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11636	2,452.87550	1,769.066	14.16	0.4050	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11636	3,053.87550	3,558.066	14.16	0.5950	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.11636	5,258.49780	4,251.348	15.97	0.6546	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.11636	1,559.49780	1,740.348	15.97	0.3454	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11636	2,402.28820	1,725.545	14.12	0.3987	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11636	3,103.28820	3,614.545	14.12	0.6013	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			9.57380		9.42590			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future			9.70660		9.55700			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			9.83580		9.68380			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.40000		10.24710			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			2.69510	4.799	16.16	0.0410	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			676.79510	530.999	16.16	0.9590	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			2.58600	4.584	16.26	0.0392	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			686.68600	540.784	16.26	0.9608	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			2.80970	5.026	16.06	0.0429	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			666.90970	521.226	16.06	0.9571	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			117.81240	159.680	13.47	0.3526	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			560.81240	453.080	13.47	0.6474	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			115.72690	156.944	13.49	0.3478	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			568.72690	460.344	13.49	0.6522	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			119.93490	162.461	13.44	0.3575	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			552.93490	445.862	13.44	0.6425	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			518.70830	621.751	12.21	0.7231	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			204.90830	155.951	12.21	0.2769	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			512.79770	615.156	12.23	0.7188	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			208.99770	159.356	12.23	0.2812	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			524.66740	628.395	12.20	0.7273	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			200.86740	152.595	12.20	0.2727	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			430.14930	369.133	13.16	0.3619	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			677.03780	769.844	13.13	0.6439	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			419.93780	359.844	13.13	0.3561	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			672.12770	764.472	13.15	0.6410	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			425.02770	364.472	13.15	0.3590	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			667.24930	759.133	13.16	0.6381	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			2.76410		2.72690			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.69630		2.66220			0.0000	0.00	0	2,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.63120		2.59760			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.57460		2.54430			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			0.00000	0.010	41.33	0.0002	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			933.10000	895.910	41.33	0.9998	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.00000	0.008	41.33	0.0002	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			943.10000	905.908	41.33	0.9998	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.00000	0.011	41.33	0.0002	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			923.10000	885.911	41.33	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.72570	6.606	23.91	0.0484	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			705.52570	670.306	23.91	0.9516	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.92490	6.783	24.28	0.0489	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			715.72490	680.483	24.28	0.9511	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.52880	6.430	23.53	0.0479	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			695.32880	660.130	23.53	0.9521	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			34.15700	39.770	18.93	0.2080	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			406.55700	378.570	18.93	0.7920	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			32.84230	38.262	18.96	0.2015	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			415.24230	387.062	18.96	0.7985	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			35.52100	41.333	18.90	0.2146	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			397.92100	370.133	18.90	0.7854	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			13.34370	16.042	20.13	0.0740	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			999.04370	971.442	20.13	0.9260	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			12.92460	15.555	20.13	0.0721	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,008.62460	980.955	20.13	0.9279	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			13.77560	16.543	20.13	0.0760	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			989.47560	961.943	20.13	0.9240	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			1.26160		1.21790			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.22480		1.18260			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19000		1.14920			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.10660		1.06920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												864 829 059.90	61,968	1,772,463
Total Options												644 378.60	5,500	4,051,368
Grand Total:												865,473,438.50	67,468	5,823,831