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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/05/2018 Foreign Exchange Future			12.22900		12.39010			0.0000	856,030.00	70	0
\$ / R On 14/05/2018 Foreign Exchange Future			12.25580		12.39010			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.25590		12.38670			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.25920		12.39180			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.26420		12.39690			0.0000	367,926,000.00	30,000	20,600
\$ / R On 22/05/2018 Foreign Exchange Future			12.26590		12.39850			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.27090		12.40350			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.27580		12.40850			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.27740		12.41020			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.28070		12.41350			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.29390		12.42690			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.31020		12.44330			0.0000	1,291,192,257.60	104,888	1,130,725
\$ / R On 20/06/2018 Foreign Exchange Future			12.31340		12.44650			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.32770		12.46080			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.33250		12.46550			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.33890		12.47190			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.36100		12.49410			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.36720		12.50050			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.36870		12.50210			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.37180		12.50520			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.37800		12.51160			0.0000	6,189,000.00	500	2,015

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Future			12.38880		12.52270			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.39810		12.53220			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.42580		12.56020			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.45200		12.58660			0.0000	59,533,012.00	4,781	87,708
\$ / R	On	28/09/2018	Foreign Exchange Future			12.46890		12.60360			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.51040		12.64550			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.51660		12.65170			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.51960		12.65480			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.52730		12.66260			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.53960		12.67500			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.54420		12.67960			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.56520		12.70110			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.58160		12.71790			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.58610		12.72250			0.0000	7,048,216.00	560	24,527
\$ / R	On	31/12/2018	Foreign Exchange Future			12.61150		12.74860			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			12.65790		12.79610			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.67740		12.81600			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.69960		12.83860			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.72630		12.86560			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			12.73970		12.87910			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			12.79010		12.93020			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			12.85930		12.99900			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.14360		13.27930			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.43560		13.57020			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.52000		13.65770			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.60810		13.74900			0.0000	0.00	0	0
Total \$ / R Future												1,732,744,515.60	140,799	1,485,295
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,009.90000	2,171.000	9.27	1.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.00000	0.000	9.27	0.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,370.00880	3,504.200	24.62	1.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.10880	0.000	24.62	0.0000	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,109.91690	2,244.204	46.38	1.0000	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.01690	0.004	46.38	0.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			6.12170	0.183	16.06	0.0034	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			366.02170	494.383	16.06	0.9966	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,913.31630	2,044.108	38.33	0.9999	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.01630	0.008	38.33	0.0001	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,486.70000	1,355.900	13.20	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00000	0.000	13.20	0.0000	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			687.06710	556.106	16.32	0.9968	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.36710	0.206	16.32	0.0032	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			21.67520	36.112	11.74	0.3527	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			208.37520	92.012	11.74	0.6473	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			9.71500	20.620	15.19	0.1523	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			401.51500	279.820	15.19	0.8477	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	21/05/2018	Foreign Exchange Option	11.95	Put			9.78250	20.401	14.44	0.1361	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			456.68250	334.601	14.44	0.8639	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			14.93500	30.115	14.11	0.1822	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			413.43500	296.015	14.11	0.8178	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			118.69530	185.955	13.55	0.6140	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			152.19530	86.855	13.55	0.3860	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			262.31730	361.529	14.34	0.8234	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			65.81730	32.429	14.34	0.1766	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			427.66010	540.988	14.56	0.9058	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			36.16010	16.788	14.56	0.0942	0.00	0	20,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			607.99540	731.518	15.44	0.9558	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			16.49540	7.318	15.44	0.0442	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			267.24090	363.813	13.90	0.8035	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			75.74090	39.613	13.90	0.1965	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			171.74440	249.760	13.48	0.6741	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			131.94440	77.160	13.48	0.3259	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			177.68840	256.990	13.52	0.6832	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			127.88840	74.390	13.52	0.3168	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			91.07140	51.623	14.14	0.2239	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			277.57140	370.923	14.14	0.7761	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			345.13800	446.621	14.45	0.8295	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			68.63800	37.321	14.45	0.1705	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			255.11400	170.638	13.05	0.5493	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			81.61400	129.938	13.05	0.4507	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,388.17320	1,520.069	18.95	0.9954	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1.67320	0.769	18.95	0.0046	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,476.62400	3,609.409	32.79	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.12400	0.109	32.79	0.0005	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			242.64220	330.876	13.96	0.7414	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			106.14220	61.576	13.96	0.2586	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,016.61350	3,149.390	28.93	0.9996	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.11350	0.090	28.93	0.0004	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			393.09730	499.234	14.67	0.8588	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			56.59730	29.934	14.67	0.1412	0.00	0	118
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			447.12110	550.076	14.78	0.8327	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			74.02110	43.976	14.78	0.1673	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			12.82720	6.626	16.89	0.0264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,269.52720	1,396.426	16.89	0.9736	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			33.11740	18.823	15.88	0.0690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			889.81740	1,008.623	15.88	0.9310	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			214.41470	151.434	13.44	0.4056	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			15.57750	21.032	12.07	0.0926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			758.87750	631.232	12.07	0.9074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			84.85040	122.609	12.71	0.3519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			398.15040	302.809	12.71	0.6481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			119.04400	165.511	12.86	0.4293	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	12.23	Call			332.34400	245.711	12.86	0.5707	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			665.07120	544.537	12.22	0.8629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			21.77120	34.337	12.22	0.1371	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			448.58730	347.484	12.61	0.7003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			65.28730	97.284	12.61	0.2997	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.01940	0.009	28.04	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,256.71940	5,389.809	28.04	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.01890	0.009	28.04	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,266.71890	5,399.809	28.04	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.01990	0.009	28.04	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,246.71990	5,379.809	28.04	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,937.20680	4,070.079	28.04	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.50680	0.279	28.04	0.0009	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,667.30880	2,800.321	21.90	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.60880	0.521	21.90	0.0021	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			14.78140	7.759	16.74	0.0306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,211.48140	1,337.559	16.74	0.9694	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			59.59090	35.924	15.24	0.1226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			666.29090	775.724	15.24	0.8774	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			193.72910	135.233	13.59	0.3719	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			250.42910	325.033	13.59	0.6281	0.00	0	115,480
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,444.65260	1,312.644	15.48	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.35260	2.444	15.48	0.0114	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			66.48620	40.829	15.11	0.1370	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			623.18620	730.629	15.11	0.8630	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			494.51430	388.773	12.52	0.7428	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			51.21430	78.573	12.52	0.2572	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			72.56680	45.208	15.01	0.1497	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			589.26680	695.008	15.01	0.8503	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,697.31090	2,830.326	22.11	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.61090	0.526	22.11	0.0021	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			114.51160	75.407	14.38	0.2317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			421.21160	515.207	14.38	0.7683	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,057.34700	3,190.385	24.59	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.64700	0.585	24.59	0.0021	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,367.53280	2,500.285	19.83	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.83280	0.485	19.83	0.0021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			951.21180	821.467	13.07	0.9490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			7.91180	11.267	13.07	0.0510	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			237.99280	169.306	13.28	0.4411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			194.69280	259.106	13.28	0.5589	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,077.06540	4,209.997	28.04	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.36540	0.197	28.04	0.0007	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,267.75580	2,400.326	19.32	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.05580	0.526	19.32	0.0024	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			40.01270	23.166	15.68	0.0831	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			816.71270	932.966	15.68	0.9169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,087.35090	3,220.391	24.80	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.65090	0.591	24.80	0.0021	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			45.01260	26.368	15.55	0.0933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			771.71260	886.168	15.55	0.9067	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,717.45780	3,850.275	28.04	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.75780	0.475	28.04	0.0015	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			21.60300	11.794	16.35	0.0451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,058.30300	1,181.594	16.35	0.9549	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,047.09210	4,180.013	28.04	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.39210	0.213	28.04	0.0007	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			6.04280	3.034	17.61	0.0127	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,562.74280	1,692.834	17.61	0.9873	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,987.33860	3,120.373	24.11	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.63860	0.573	24.11	0.0021	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			22.65420	12.422	16.29	0.0473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,039.35420	1,162.222	16.29	0.9527	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,967.17260	4,100.059	28.04	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.47260	0.259	28.04	0.0009	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			4.70530	2.348	17.85	0.0100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,661.40530	1,792.148	17.85	0.9900	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,936.74430	5,069.821	28.04	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.04430	0.021	28.04	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,556.81490	4,689.858	28.04	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.11490	0.058	28.04	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,836.75710	4,969.828	28.04	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.05710	0.028	28.04	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			9.25730	4.714	17.20	0.0192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,395.95730	1,524.514	17.20	0.9808	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			11.31590	5.811	17.01	0.0234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,318.01590	1,445.611	17.01	0.9766	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,766.76810	4,899.834	28.04	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.06810	0.034	28.04	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			9.02780	4.592	17.22	0.0188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,405.72780	1,534.392	17.22	0.9812	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			314.08150	230.133	12.90	0.5473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			130.78150	179.933	12.90	0.4527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			7.76540	3.929	17.37	0.0162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,464.46540	1,593.729	17.37	0.9838	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			320.09320	235.247	12.89	0.5551	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			126.79320	175.047	12.89	0.4449	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			9.73390	4.966	17.15	0.0202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,376.43390	1,504.766	17.15	0.9798	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,476.83990	4,609.872	28.04	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.13990	0.072	28.04	0.0003	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3.23910	1.607	18.21	0.0069	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	14.25	Put			1,809.93910	1,941.407	18.21	0.9931	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			20.60060	11.198	16.40	0.0430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,077.30060	1,200.998	16.40	0.9570	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			9.98130	5.098	17.13	0.0207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,366.68130	1,494.898	17.13	0.9793	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,206.96860	4,339.943	28.04	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.26860	0.143	28.04	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			405.14140	308.956	12.70	0.6556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			81.84140	118.756	12.70	0.3444	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,347.38910	3,480.445	26.59	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.68910	0.645	26.59	0.0021	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,088.32860	2,220.607	18.89	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.62860	0.807	18.89	0.0036	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.61990	0.542	22.87	0.0021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,807.31990	2,940.342	22.87	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			290.80810	210.469	12.96	0.5162	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			147.50810	200.269	12.96	0.4838	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,857.32460	2,990.350	23.21	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.62460	0.550	23.21	0.0021	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			87.93380	126.541	12.73	0.3596	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			391.23380	296.741	12.73	0.6404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			41.94470	24.398	15.63	0.0871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			798.64470	914.198	15.63	0.9129	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,777.31730	2,910.338	22.66	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.61730	0.538	22.66	0.0021	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			122.88030	170.239	12.87	0.4371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			326.18030	240.439	12.87	0.5629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,106.70000	8,239.800	28.04	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	28.04	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,557.30240	2,690.307	21.14	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.60240	0.507	21.14	0.0021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			576.10140	463.382	12.37	0.8076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			32.80140	53.182	12.37	0.1924	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			384.39100	290.752	12.74	0.6328	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			91.09100	130.552	12.74	0.3672	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,246.13640	1,114.757	14.57	0.9790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.83640	4.557	14.57	0.0210	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			692.99830	570.013	12.17	0.8774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			19.69830	29.813	12.17	0.1226	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			711.72360	587.260	12.14	0.8865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			18.42360	27.060	12.14	0.1135	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			936.11590	1,056.330	16.01	0.9387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			29.41590	16.530	16.01	0.0613	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			854.41330	725.563	12.57	0.9313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			11.11330	15.363	12.57	0.0687	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			4.74070	7.130	13.82	0.0326	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	11.35	Call			1,098.04070	967.330	13.82	0.9674	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			6.67180	9.663	13.32	0.0439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			999.97180	869.863	13.32	0.9561	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			221.11470	291.234	13.44	0.5944	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			220.76000	289.273	13.47	0.5820	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			227.26000	162.673	13.47	0.4180	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,358.62110	1,483.452	16.97	0.9628	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			19.42110	11.152	16.97	0.0372	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,640.60510	3,773.355	26.11	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.40510	1.055	26.11	0.0030	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,160.54370	3,293.384	23.52	0.9966	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.34370	1.084	23.52	0.0034	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			241.25690	179.107	13.59	0.4062	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			275.75690	346.607	13.59	0.5938	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,529.04060	1,655.831	17.09	0.9721	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			14.54060	8.331	17.09	0.0279	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			734.51000	840.914	15.31	0.8513	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			80.01000	53.414	15.31	0.1487	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			701.06660	584.771	12.39	0.8332	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			35.56660	52.271	12.39	0.1668	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,288.00110	1,409.332	16.69	0.9454	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.90110	18.232	16.69	0.0546	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,166.05290	1,285.430	16.52	0.9294	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			37.95290	24.330	16.52	0.0706	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			499.54510	402.488	12.84	0.6784	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			97.64510	133.588	12.84	0.3216	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,347.51300	1,465.565	16.56	0.9309	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			41.61300	26.564	16.56	0.0691	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,442.57030	3,575.183	22.09	0.9938	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.07030	2.383	22.09	0.0062	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,711.65660	1,836.783	16.87	0.9618	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			22.15660	13.983	16.87	0.0382	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,222.75620	3,355.354	21.20	0.9932	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.25620	2.554	21.20	0.0068	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			13.34580	8.285	17.11	0.0238	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,962.84580	2,091.085	17.11	0.9762	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,806.82570	1,933.716	17.07	0.9662	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			18.92570	12.416	17.07	0.0338	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			122.36390	159.432	12.91	0.3227	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			567.56390	471.232	12.91	0.6773	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,343.37510	1,459.746	16.55	0.9125	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			54.97510	37.746	16.55	0.0875	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,810.51940	3,943.389	21.51	0.9963	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.11940	1.389	21.51	0.0037	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,311.88550	3,444.563	20.67	0.9933	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.48550	2.563	20.67	0.0067	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			235.11340	287.507	13.26	0.4530	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			437.81340	356.307	13.26	0.5470	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			58.80240	41.424	16.62	0.0911	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,396.10240	1,512.624	16.62	0.9089	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,659.85850	3,792.970	20.51	0.9953	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.55850	1.770	20.51	0.0047	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,111.59650	2,238.180	17.80	0.9625	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			23.79650	16.280	17.80	0.0375	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,336.28060	1,447.456	16.41	0.8662	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			96.48060	73.256	16.41	0.1338	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,011.78070	4,145.597	18.96	0.9964	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.98070	1.397	18.96	0.0036	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,494.64390	3,627.678	18.88	0.9917	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			4.84390	3.478	18.88	0.0083	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,559.50420	3,691.982	18.08	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			6.10420	3.982	18.08	0.0092	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			315.32630	259.942	14.34	0.3720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			578.72630	657.942	14.34	0.6280	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,602.83670	1,470.668	12.71	0.9533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.23670	18.668	12.71	0.0467	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			281.69060	230.720	14.57	0.3378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			655.09060	738.720	14.57	0.6622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,582.43730	2,708.158	18.09	0.9611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			29.03730	20.158	18.09	0.0389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			451.98850	378.851	13.60	0.4972	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			365.38850	426.851	13.60	0.5028	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			402.83630	336.820	13.83	0.4553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			426.23630	494.820	13.83	0.5447	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,391.47610	3,523.317	18.09	0.9881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			8.07610	5.317	18.09	0.0119	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,460.60220	3,592.723	18.09	0.9893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			7.20220	4.723	18.09	0.0107	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			386.80010	322.649	13.92	0.4407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			450.20010	520.649	13.92	0.5593	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,201.97120	1,308.042	15.99	0.8208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			138.57120	110.042	15.99	0.1792	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			127.74180	100.963	16.14	0.1660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,271.14180	1,378.963	16.14	0.8340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,434.75740	4,568.827	18.08	0.9978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.35740	0.827	18.08	0.0022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			186.78770	149.702	15.39	0.2347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			960.18770	1,057.702	15.39	0.7653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,500.14270	3,632.413	18.08	0.9900	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			6.74270	4.413	18.08	0.0100	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			925.50630	815.649	12.59	0.7918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			88.90630	113.649	12.59	0.2082	0.00	0	83,314

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	13.25	Call			209.39940	168.516	15.17	0.2598	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			872.79940	966.516	15.17	0.7402	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,708.14490	3,841.074	18.08	0.9928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.74490	3.074	18.08	0.0072	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			848.07530	742.596	12.68	0.7564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			111.47530	140.596	12.68	0.2436	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			739.72690	642.271	12.89	0.6988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			153.12690	190.271	12.89	0.3012	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			912.19270	1,007.673	15.27	0.7519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			198.79270	159.673	15.27	0.2481	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,048.08400	932.322	12.45	0.8400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			61.48400	80.322	12.45	0.1600	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			554.31720	470.835	13.30	0.5773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			267.71720	318.835	13.30	0.4227	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,133.66770	1,014.454	12.36	0.8684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			47.06770	62.454	12.36	0.1316	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			525.63940	601.462	14.17	0.6015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			342.23940	283.462	14.17	0.3985	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,075.01410	1,176.918	15.68	0.7939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			161.61410	128.918	15.68	0.2061	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			965.54350	853.623	12.55	0.8085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			78.94350	101.623	12.55	0.1915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			245.93500	294.705	13.23	0.4023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			582.53500	496.705	13.23	0.5977	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			810.74060	708.086	12.75	0.7376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			124.14060	156.086	12.75	0.2624	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,151.12100	1,031.267	12.34	0.8738	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			44.52100	59.267	12.34	0.1262	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			375.16990	312.391	13.98	0.4298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			468.56990	540.391	13.98	0.5702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			833.74190	925.869	15.06	0.7280	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			220.34190	177.869	15.06	0.2720	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			545.29500	622.407	14.23	0.6116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			331.89500	274.407	14.23	0.3884	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			683.77120	768.930	14.65	0.6740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			270.37120	220.930	14.65	0.3260	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			305.77800	251.627	14.40	0.3624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			599.17800	679.627	14.40	0.6376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			461.47840	386.995	13.56	0.5050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			354.87840	414.995	13.56	0.4950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			39.51610	29.749	17.93	0.0550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,302.91610	2,427.749	17.93	0.9450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,416.60510	4,282.009	17.86	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00510	0.009	17.86	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			511.38350	431.634	13.40	0.5448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			304.78350	359.634	13.40	0.4552	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			39.11800	29.441	17.95	0.0544	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,312.51800	2,437.440	17.95	0.9456	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			38.72430	29.137	17.97	0.0539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,322.12430	2,447.137	17.97	0.9461	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,331.28080	1,438.680	16.21	0.8314	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			134.88080	107.580	16.21	0.1686	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,198.75840	4,332.584	17.60	0.9963	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.35840	1.484	17.60	0.0037	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,652.37520	3,784.945	17.60	0.9912	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			5.97520	3.845	17.60	0.0088	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,937.60230	2,054.431	17.06	0.8879	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			93.10230	74.831	17.06	0.1121	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,467.61900	2,590.635	17.82	0.9272	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			59.31900	47.235	17.82	0.0728	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,326.62180	1,430.639	16.03	0.7960	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			181.42180	150.239	16.03	0.2040	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,374.85060	4,507.586	19.42	0.9871	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			9.65060	7.186	19.42	0.0129	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,833.73540	3,964.551	19.42	0.9764	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			18.53540	14.151	19.42	0.0236	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			179.26520	148.434	16.08	0.1993	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,376.66520	1,481.134	16.08	0.8007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,161.48150	4,293.011	19.37	0.9824	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			14.08150	10.311	19.37	0.0176	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			158.52600	191.921	12.81	0.2679	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			921.12600	819.221	12.81	0.7321	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,267.72770	2,387.445	17.42	0.9038	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			82.72770	67.045	17.42	0.0962	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,873.41900	1,742.846	13.15	0.9452	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			23.81900	28.646	13.15	0.0548	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			866.43500	953.309	14.90	0.6685	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			326.03500	277.509	14.90	0.3315	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			108.81600	133.754	12.65	0.2007	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,118.41600	1,007.954	12.65	0.7993	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,324.35300	1,426.155	15.92	0.7673	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			225.45300	191.355	15.92	0.2327	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,623.38960	4,755.680	19.63	0.9828	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			14.48960	10.880	19.63	0.0172	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,025.99240	4,155.686	19.63	0.9693	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			27.09240	20.886	19.63	0.0307	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,033.88510	3,159.416	18.51	0.9315	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			61.78510	51.016	18.51	0.0685	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,201.53080	1,298.704	15.60	0.7332	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			269.43080	230.304	15.60	0.2668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,282.61690	3,409.502	18.94	0.9393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			55.11690	45.602	18.94	0.0607	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	14/12/2018	Foreign Exchange Option	11.64	Call		1,199.15220	1,088.527	12.68	0.8018	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		116.65220	142.427	12.68	0.1982	0.00	0	2,764	
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,537.64070	4,669.334	19.66	0.9772	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,461.92030	2,581.881	17.57	0.8983	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		95.78780	79.136	17.54	0.1031	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,443.28780	2,563.036	17.54	0.8969	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		100.74810	83.340	17.45	0.1081	0.00	0	1,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		709.51070	628.011	13.51	0.5834	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		367.01070	421.911	13.51	0.4166	0.00	0	39,589	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		95.10130	78.556	17.55	0.1024	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,452.60130	2,572.456	17.55	0.8976	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		94.42030	77.981	17.57	0.1017	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		246.45220	210.498	15.87	0.2447	0.00	0	2,764	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		721.76260	800.037	14.48	0.5925	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		444.26260	386.137	14.48	0.4075	0.00	0	6,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		587.27900	515.272	13.85	0.5083	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		494.77900	559.172	13.85	0.4917	0.00	0	39,589	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		2,378.24810	2,497.240	17.45	0.8919	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		109.13680	90.460	17.31	0.1165	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		425.85070	485.165	13.67	0.4531	0.00	0	100	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		648.35070	571.265	13.67	0.5469	0.00	0	150	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		1,449.11550	1,551.320	16.09	0.7785	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		221.61550	187.420	16.09	0.2215	0.00	0	39,589	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		1,323.95220	1,424.398	15.87	0.7553	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		20.14070	15.434	19.66	0.0228	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		457.82430	398.378	14.41	0.4176	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		695.32430	772.278	14.41	0.5824	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		859.85550	944.376	14.81	0.6405	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		382.35550	330.476	14.81	0.3595	0.00	0	7,100	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,276.63680	2,394.360	17.31	0.8835	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,321.21660	1,421.286	15.78	0.7420	0.00	0	1,000	
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		269.81660	232.786	15.78	0.2580	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,850.16920	4,982.760	19.57	0.9794	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		18.76920	14.260	19.57	0.0206	0.00	0	500	
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,215.58660	4,345.151	19.57	0.9641	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		34.18660	26.651	19.57	0.0359	0.00	0	500	
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		606.60900	676.146	14.06	0.5107	0.00	0	0	
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		612.70900	544.047	14.06	0.4893	0.00	0	0	
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,431.88220	2,547.981	17.22	0.8618	0.00	0	0	
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		147.88220	125.381	17.22	0.1382	0.00	0	0	
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		640.62300	710.541	14.11	0.5070	0.00	0	0	
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		649.22300	580.141	14.11	0.4930	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,264.92750	1,160.034	12.94	0.7557	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		199.32750	233.734	12.94	0.2443	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,086.15170	989.135	13.11	0.6932	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		280.55170	322.835	13.11	0.3068	0.00	0	4,145	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,492.80910	1,379.322	12.74	0.8213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			127.20910	153.022	12.74	0.1787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,546.08630	2,411.603	12.09	0.9729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			10.48630	15.303	12.09	0.0271	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			333.05960	292.915	15.91	0.2742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,517.45960	1,616.615	15.91	0.7258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,872.64870	1,977.824	16.39	0.7816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			258.24870	224.124	16.39	0.2184	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			711.86790	639.165	13.99	0.5176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			606.26790	672.865	13.99	0.4824	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,053.94880	1,140.110	14.98	0.6296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			469.54880	416.410	14.98	0.3704	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			159.20360	136.445	17.31	0.1408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,603.60360	2,720.145	17.31	0.8592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,503.85350	2,619.071	17.19	0.8509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			169.45350	145.371	17.19	0.1491	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,308.69350	1,202.039	12.90	0.7695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			183.09350	215.739	12.90	0.2305	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			158.30870	135.749	17.33	0.1401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,612.70870	2,729.449	17.33	0.8599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			157.41960	135.058	17.34	0.1395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,621.81960	2,738.758	17.34	0.8605	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			340.42240	389.866	13.29	0.3433	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,009.52240	919.566	13.29	0.6567	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			712.05030	782.623	14.18	0.5010	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			722.25030	652.723	14.18	0.4990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,122.86700	1,032.587	13.47	0.6546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			403.86700	453.287	13.47	0.3454	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,935.49640	2,035.245	16.35	0.7419	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			354.49640	314.545	16.35	0.2581	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			391.70250	348.195	16.13	0.2815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,764.67720	1,860.681	16.12	0.7173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,772.70250	1,868.895	16.13	0.7185	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			395.65820	351.777	16.11	0.2840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,756.65820	1,852.477	16.11	0.7160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,336.86550	2,208.213	11.56	0.9439	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			27.86550	38.913	11.56	0.0561	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			393.67720	349.981	16.12	0.2827	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			390.60180	356.025	17.51	0.2332	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,931.30180	3,032.425	17.51	0.7668	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			393.22490	358.043	17.48	0.2344	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,913.92490	3,014.443	17.48	0.7656	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,801.85180	6,924.071	19.30	0.9455	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			81.15180	67.671	19.30	0.0545	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			391.91050	357.034	17.50	0.2338	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,922.61050	3,023.434	17.50	0.7662	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	12/06/2020	Foreign Exchange Option	15.17	Call			723.62460	672.589	16.65	0.3505	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,323.42460	2,406.989	16.65	0.6495	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			721.50750	670.587	16.66	0.3496	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,331.30750	2,414.987	16.66	0.6504	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			725.74980	674.598	16.64	0.3514	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,315.54980	2,398.998	16.64	0.6486	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,465.06770	2,550.816	16.86	0.6500	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			752.76770	700.816	16.86	0.3500	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			828.55920	772.467	16.86	0.3671	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,439.55920	2,524.367	16.86	0.6329	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			832.96430	776.646	16.85	0.3688	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,423.96430	2,508.546	16.85	0.6312	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			830.75790	774.553	16.85	0.3680	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,431.75790	2,516.453	16.85	0.6320	0.00	0	0
Total \$ / R Option												0.00	0	2,627,744
Total \$ / R												1,732,744,515.60	140,799	4,113,039
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.31020		12.44330			0.0000	0.00	0	427
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.45200		12.58660			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.58610		12.72250			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.85930		12.99900			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	484
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			720.23270	363.453	17.44	0.0151	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			149,390.23270	162,343.453	17.44	0.9849	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			702.39050	354.167	17.47	0.0147	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			150,372.39050	163,334.167	17.47	0.9853	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			738.53080	372.990	17.42	0.0154	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			148,408.53080	161,352.990	17.42	0.9846	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			9,526.70990	7,375.781	16.59	0.1259	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			151,866.70990	163,175.781	16.59	0.8741	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			9,424.97370	7,294.108	16.61	0.1247	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			152,764.97370	164,094.108	16.61	0.8753	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			9,629.58320	7,458.567	16.58	0.1272	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			150,969.58320	162,258.567	16.58	0.8728	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			8,790.83560	7,293.295	17.73	0.0955	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			255,540.83560	267,683.295	17.73	0.9045	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			8,728.52220	7,245.502	17.74	0.0949	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			256,478.52220	268,635.502	17.74	0.9051	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			8,666.70880	7,198.096	17.76	0.0943	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			257,416.70880	269,588.096	17.76	0.9057	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			39,367.72320	34,998.095	16.12	0.2827	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			176,467.72320	186,068.095	16.12	0.7173	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			39,170.25410	34,819.520	16.13	0.2815	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			177,270.25410	186,889.520	16.13	0.7185	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	14.36	Call		39,565.81720	35,177.698	16.11	0.2840	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		175,665.81720	185,247.698	16.11	0.7160	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	484
£ / R		On	15/05/2018	Foreign Exchange Future			16.60980	16.68570			0.0000	0.00	0	11
£ / R		On	18/06/2018	Foreign Exchange Future			16.70680	16.78650			0.0000	55,900,952.80	3,346	428,534
£ / R		On	17/09/2018	Foreign Exchange Future			16.97270	17.05470			0.0000	8,486,350.00	500	18,594
£ / R		On	14/12/2018	Foreign Exchange Future			17.22930	17.31360			0.0000	0.00	0	7,517
£ / R		On	18/03/2019	Foreign Exchange Future			17.50960	17.59780			0.0000	0.00	0	4,932
£ / R		On	14/06/2019	Foreign Exchange Future			17.77490	17.86330			0.0000	0.00	0	5,465
Total £ / R Future												64,387,302.80	3,846	465,053
£ / R		On	15/05/2018	Foreign Exchange Option	16.85	Put		214.96550	267.579	15.36	0.8119	0.00	0	0
£ / R		On	15/05/2018	Foreign Exchange Option	16.85	Call		50.66550	27.379	15.36	0.1881	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	0.20	Call		16,586.50000	16,506.800	27.50	1.0000	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	27.50	0.0000	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.89	Call		42.28620	30.264	15.06	0.0832	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.89	Put		1,145.78620	1,213.464	15.06	0.9168	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.50	Call		90.97320	70.056	14.67	0.1695	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.50	Put		804.47320	863.256	14.67	0.8305	0.00	0	500
£ / R		On	18/06/2018	Foreign Exchange Option	20.40	Put		3,614.74760	3,694.189	22.08	0.9972	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	20.40	Call		1.24760	0.989	22.08	0.0028	0.00	0	500
£ / R		On	18/06/2018	Foreign Exchange Option	17.90	Call		41.38890	29.586	15.07	0.0816	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.90	Put		1,154.88890	1,222.786	15.07	0.9184	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.91	Call		40.50870	28.920	15.08	0.0800	0.00	0	0
£ / R		On	18/06/2018	Foreign Exchange Option	17.91	Put		1,164.00870	1,232.120	15.08	0.9200	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange Option	18.25	Call		216.84600	192.397	15.28	0.2256	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange Option	18.25	Put		1,412.14600	1,469.697	15.28	0.7744	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange Option	18.26	Call		215.07070	190.778	15.29	0.2240	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange Option	18.26	Put		1,420.37070	1,478.078	15.29	0.7760	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange Option	18.24	Call		218.63270	194.030	15.27	0.2272	0.00	0	0
£ / R		On	17/09/2018	Foreign Exchange Option	18.24	Put		1,403.93270	1,461.330	15.27	0.7728	0.00	0	0
£ / R		On	14/12/2018	Foreign Exchange Option	18.12	Call		478.83990	443.397	14.95	0.3521	0.00	0	0
£ / R		On	14/12/2018	Foreign Exchange Option	18.12	Put		1,285.23990	1,334.097	14.95	0.6479	0.00	0	0
£ / R		On	14/12/2018	Foreign Exchange Option	18.13	Call		476.03960	440.800	14.96	0.3505	0.00	0	0
£ / R		On	14/12/2018	Foreign Exchange Option	18.13	Put		1,292.43960	1,341.500	14.96	0.6495	0.00	0	0
£ / R		On	14/12/2018	Foreign Exchange Option	18.11	Call		481.65600	446.005	14.94	0.3538	0.00	0	0
£ / R		On	14/12/2018	Foreign Exchange Option	18.11	Put		1,278.05600	1,326.705	14.94	0.6462	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange Option	18.29	Call		693.64900	649.862	15.06	0.4035	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange Option	18.29	Put		1,385.84900	1,430.262	15.06	0.5965	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange Option	18.30	Call		690.47750	646.799	15.06	0.4021	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange Option	18.30	Put		1,392.67750	1,437.200	15.06	0.5979	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange Option	18.31	Call		687.31980	643.750	15.07	0.4006	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange Option	18.31	Put		1,399.51980	1,444.150	15.07	0.5994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			817.72410	771.336	15.15	0.4139	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,584.42410	1,626.435	15.15	0.5861	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			814.53440	768.234	15.15	0.4126	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,591.23440	1,633.334	15.15	0.5874	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			820.92590	774.449	15.14	0.4152	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,577.62590	1,619.549	15.14	0.5848	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												64,387,302.80	3,846	466,053
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11280		0.11379			0.0000	0.00	0	8,421
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11342		0.11441			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11483		0.11585			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11686		0.11789			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12132		0.12239			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,421
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			6.95800	4.764	20.63	0.0179	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,627.55800	1,724.864	20.63	0.9821	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.67420	3.001	27.82	0.0091	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,624.27420	2,723.102	27.82	0.9909	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			63.14820	44.479	17.38	0.1411	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			683.74820	764.579	17.38	0.8589	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,558.50000	822,658.100	26.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,558.50000	876,658.100	26.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,558.50000	877,658.100	26.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,558.50000	875,658.100	26.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			116.89860	101.903	19.43	0.1548	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,532.19860	1,618.503	19.43	0.8452	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			55.18480	44.348	21.73	0.0709	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,470.48480	2,560.948	21.73	0.9291	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			293.90650	263.355	17.17	0.3520	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			709.20650	779.955	17.17	0.6480	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			514.99150	476.297	17.06	0.4459	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			726.09150	790.697	17.06	0.5541	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			270.66300	246.788	19.04	0.2569	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,481.76300	1,561.188	19.04	0.7431	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			980.28330	916.490	14.37	0.7262	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			191.38330	230.890	14.37	0.2738	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			633.47930	596.407	18.53	0.3974	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,393.97930	1,464.907	18.53	0.6026	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			419.94090	449.125	21.18	0.2959	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,180.44090	2,317.625	21.18	0.7041	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			973.44220	924.170	17.05	0.5597	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			733.94220	792.670	17.05	0.4403	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,421
€ / R	On	23/05/2018	Foreign Exchange Future			14.65780		14.74060			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.73570		14.81900			0.0000	177,727,277.70	12,061	114,297
€ / R	On	17/09/2018	Foreign Exchange Future			15.00980		15.09590			0.0000	30,319,796.00	2,020	60,975
€ / R	On	14/12/2018	Foreign Exchange Future			15.28130		15.36940			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.58430		15.67600			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			15.85030		15.94270			0.0000	0.00	0	5,256
Total € / R Future												208,047,073.70	14,081	192,880
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			299.68740	358.558	13.38	0.8117	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			60.28740	36.358	13.38	0.1883	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			49.74300	61.058	11.30	0.2001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			568.74300	496.758	11.30	0.7999	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,820.29720	1,737.568	16.08	0.9927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.29720	1.868	16.08	0.0073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			350.99730	398.199	12.73	0.6599	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			169.99730	133.899	12.73	0.3401	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			856.43690	926.554	14.16	0.8974	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			45.43690	32.254	14.16	0.1026	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			19.04520	13.242	14.93	0.0460	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,200.04520	1,277.542	14.93	0.9540	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			72.46800	87.906	11.49	0.2610	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			491.46800	423.606	11.49	0.7390	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			823.34590	741.852	10.75	0.9296	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			14.34590	16.152	10.75	0.0704	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			7.05600	5.000	16.04	0.0184	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,628.05600	1,709.300	16.04	0.9816	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,323.77450	1,241.984	13.97	0.9753	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.77450	6.285	13.97	0.0247	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			609.54690	535.763	11.21	0.8277	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			40.54690	50.063	11.21	0.1723	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			102.62410	77.506	13.31	0.2184	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			533.62410	591.806	13.31	0.7816	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,811.00200	6,894.303	27.69	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00200	0.003	27.69	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			862.05330	780.114	10.93	0.9370	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			13.05330	14.414	10.93	0.0630	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,731.02830	5,814.337	27.69	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.02830	0.036	27.69	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,791.59410	3,874.928	24.64	0.9981	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	18.61	Call			0.59410	0.628	24.64	0.0019	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,076.97060	995.186	12.36	0.9605	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.97060	9.486	12.36	0.0395	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			60.68170	43.899	13.89	0.1343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			741.68170	808.199	13.89	0.8657	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			59.40340	42.876	13.91	0.1316	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			750.40340	817.176	13.91	0.8684	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			61.98660	44.921	13.86	0.1371	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			732.98660	799.221	13.86	0.8629	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			65.03230	52.871	15.54	0.0861	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			64.31410	52.271	15.55	0.0852	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			11.85760	9.045	19.95	0.0149	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,616.06080	1,528.997	10.85	0.9532	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			20.16080	19.197	10.85	0.0468	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			966.19470	896.466	11.80	0.7811	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			120.29470	136.666	11.80	0.2189	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,087.70520	2,161.880	15.56	0.9156	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,069.13230	2,143.071	15.54	0.9139	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,758.68370	1,827.946	15.24	0.8794	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			94.58370	77.746	15.24	0.1206	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			228.95300	197.380	13.98	0.2697	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			983.05300	1,037.580	13.98	0.7303	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,102.50550	1,160.262	14.22	0.7622	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,535.12490	6,620.812	19.95	0.9987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.02490	0.612	19.95	0.0013	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,475.95760	4,559.245	19.95	0.9851	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,078.41410	2,152.471	15.55	0.9148	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			63.60520	51.680	15.56	0.0844	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			198.40550	170.062	14.22	0.2378	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,628.26480	2,700.419	16.16	0.8846	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			116.92280	101.056	16.17	0.1147	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,637.52280	2,709.756	16.17	0.8853	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			116.18620	100.395	16.18	0.1140	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,646.78620	2,719.095	16.18	0.8860	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			117.66480	101.719	16.16	0.1154	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			590.09940	545.358	13.64	0.4129	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,064.09940	1,111.058	13.64	0.5871	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			596.45100	551.413	13.62	0.4165	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,050.45100	1,097.113	13.62	0.5835	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			593.26930	548.379	13.63	0.4147	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,057.26930	1,104.079	13.63	0.5853	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			591.67240	550.604	14.28	0.3674	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,508.97240	1,560.304	14.28	0.6326	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			589.11210	548.157	14.30	0.3660	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,516.41210	1,567.857	14.30	0.6340	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			586.56440	545.729	14.31	0.3647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,523.86440	1,575.429	14.31	0.6353	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												208,047,073.70	14,081	800,110
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.29060		9.33110			0.0000	3,734,821.20	402	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.40490		9.44600			0.0000	4,232,205.00	450	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.51610		9.55810			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.74970		9.79280			0.0000	0.00	0	0
Total AU\$ / R Future												7,967,026.20	852	24,797
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,180.84350	1,220.747	15.88	0.9914	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			2.06140	1.428	15.78	0.0091	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,160.96140	1,200.828	15.78	0.9909	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			2.00150	1.387	15.83	0.0089	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,170.90150	1,210.787	15.83	0.9911	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.94350	1.347	15.88	0.0086	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			11.80610	9.635	14.81	0.0309	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,695.80610	1,734.735	14.81	0.9691	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			12.31150	10.039	14.78	0.0320	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,676.31150	1,715.139	14.78	0.9680	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			12.05620	9.835	14.80	0.0314	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,686.05620	1,724.935	14.80	0.9686	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,956.96370	1,993.189	15.30	0.9371	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			34.64340	28.898	15.31	0.0621	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,966.54340	2,002.798	15.31	0.9379	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			35.48940	29.684	15.29	0.0636	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,947.38940	1,983.584	15.29	0.9364	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			35.06370	29.288	15.30	0.0629	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			190.47680	174.558	14.01	0.2265	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,397.67680	1,424.859	14.01	0.7735	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			188.90590	173.085	14.02	0.2248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,406.10590	1,433.385	14.02	0.7752	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			187.34870	171.624	14.03	0.2232	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,414.54870	1,441.924	14.03	0.7768	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,967,026.20	852	24,797
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.63450		9.71740			0.0000	3,853,800.00	400	1,850
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.88340		9.96960			0.0000	0.00	0	0
Total CAD/ R Future												3,853,800.00	400	1,850
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.71420	0.241	12.50	0.0021	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,103.31420	1,185.741	12.50	0.9979	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	18/06/2018	Foreign Exchange Option	10.83	Call			0.66660	0.223	12.50	0.0020	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,113.26660	1,195.723	12.50	0.9980	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.76510	0.260	12.50	0.0023	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,093.36510	1,175.760	12.50	0.9977	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			669.91000	606.788	12.45	0.6851	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			180.31000	203.388	12.45	0.3149	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			663.38630	600.562	12.46	0.6811	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			183.78630	207.162	12.46	0.3189	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			676.47590	613.058	12.44	0.6891	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			176.87590	199.658	12.44	0.3109	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,853,800.00	400	1,850
CHF / R	On	18/06/2018	Foreign Exchange Future			12.34610		12.42660			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.58820		12.67170			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			12.82720		12.91320			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.32620		13.41630			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			3.42890	2.296	20.92	0.0084	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,116.82890	2,196.196	20.92	0.9916	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			3.38010	2.263	20.96	0.0083	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,126.78010	2,206.163	20.96	0.9917	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.47850	2.329	20.88	0.0086	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,106.87850	2,186.230	20.88	0.9914	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			29.81800	24.238	17.28	0.0470	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,388.11800	2,466.038	17.28	0.9530	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			29.54940	24.022	17.30	0.0466	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,397.84940	2,475.822	17.30	0.9534	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			29.28380	23.810	17.32	0.0462	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,407.58380	2,485.610	17.32	0.9538	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			391.38990	350.954	12.99	0.4038	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			688.18990	733.754	12.99	0.5962	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			388.16650	347.940	13.01	0.4011	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			694.96650	740.740	13.01	0.5989	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			394.64030	353.991	12.98	0.4066	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			681.44030	726.791	12.98	0.5934	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			373.20460	341.352	14.82	0.2863	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,676.90460	1,735.152	14.82	0.7137	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			371.43290	339.538	14.84	0.2850	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,685.13290	1,743.338	14.84	0.7150	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			369.66700	337.740	14.85	0.2837	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,693.36700	1,751.540	14.85	0.7163	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.94220		1.95960			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95740		1.97480			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.97200		1.98940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00120		2.01900			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			649.11240	772.293	12.88	0.7896	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			123.30960	78.567	13.03	0.1806	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			727.30960	856.567	13.03	0.8194	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			104.52740	65.298	13.19	0.1544	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			808.52740	943.298	13.19	0.8456	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			145.11240	94.293	12.88	0.2104	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,734.15640	1,869.113	14.20	0.8313	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			168.68630	132.013	14.31	0.1572	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,820.68630	1,958.013	14.31	0.8428	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			156.23820	121.804	14.42	0.1464	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,908.23820	2,047.804	14.42	0.8536	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			182.15640	143.113	14.20	0.1687	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,272.07410	1,151.643	12.37	0.6692	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			378.07410	431.643	12.37	0.3308	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,209.62660	1,090.736	12.40	0.6488	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			415.62660	470.736	12.40	0.3512	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,149.37300	1,031.981	12.42	0.6281	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			455.37300	511.981	12.42	0.3719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,310.31650	1,202.636	13.18	0.5581	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			920.31650	990.636	13.18	0.4419	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,261.86350	1,156.542	13.22	0.5437	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			971.86350	1,044.542	13.22	0.4563	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,360.28470	1,250.229	13.14	0.5726	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			870.28470	938.229	13.14	0.4274	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.97920		1.98990			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.01690		2.02780			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.05410		2.06510			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20240		2.21230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,221.62650	2,318.176	17.20	0.9750	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	18/06/2018	Foreign Exchange Option	2.22	Call			18.33810	8.948	17.43	0.0220	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,319.33810	2,416.948	17.43	0.9780	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			16.33110	7.886	17.66	0.0195	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,417.33110	2,515.886	17.66	0.9805	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			20.62650	10.176	17.20	0.0250	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			68.80990	44.275	15.78	0.0568	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,290.80990	3,375.275	15.78	0.9432	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			64.93510	40.487	15.84	0.0524	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,386.93510	3,471.487	15.84	0.9476	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			61.32380	37.018	15.89	0.0484	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,483.32380	3,568.018	15.89	0.9516	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			799.97520	740.863	13.60	0.4733	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			948.97520	999.863	13.60	0.5267	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			761.30760	704.048	13.68	0.4556	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,010.30760	1,063.048	13.68	0.5444	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			724.38320	668.946	13.77	0.4384	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,073.38320	1,127.946	13.77	0.5616	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,031.16160	1,069.986	13.98	0.4184	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,651.93600	1,589.846	13.85	0.6068	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			928.93600	965.846	13.85	0.3932	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,602.36010	1,541.236	13.92	0.5942	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			979.36010	1,017.236	13.92	0.4058	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,554.16160	1,493.985	13.98	0.5816	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			1.57000		1.58690			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.59030		1.60740			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.60940		1.62690			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70330		1.72020			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			9.33670	6.483	17.12	0.0207	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,740.33670	1,906.483	17.12	0.9793	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			7.91310	5.398	17.36	0.0173	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,838.91310	2,005.398	17.36	0.9827	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			11.06390	7.807	16.88	0.0247	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,642.06390	1,807.807	16.88	0.9753	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,591.38170	2,746.518	17.33	0.9291	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			76.91480	58.653	17.08	0.0829	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,402.91480	2,555.653	17.08	0.9171	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			70.89470	53.876	17.20	0.0767	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,496.89470	2,650.876	17.20	0.9233	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			65.38170	49.518	17.33	0.0709	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			977.29050	870.255	13.39	0.6147	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	14/12/2018	Foreign Exchange Option	1.57	Put			408.29050	476.255	13.39	0.3853	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			922.17000	817.536	13.46	0.5908	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			453.17000	523.536	13.46	0.4092	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,035.04780	925.518	13.32	0.6387	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			366.04780	431.518	13.32	0.3613	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			908.93140	831.261	15.13	0.4491	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,306.93140	1,398.261	15.13	0.5509	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			875.46170	799.937	15.22	0.4358	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,373.46170	1,466.937	15.22	0.5642	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			943.76740	863.893	15.03	0.4627	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,241.76740	1,330.893	15.03	0.5373	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			0.12180		0.12300			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12120		0.12240			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12030		0.12150			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12090		0.11820			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			1.54210		1.55210			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56540		1.57540			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.58780		1.59810			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63350		1.64430			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			8.57190		8.63090			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.67270		8.73270			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.77150		8.83250			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.28180		9.33850			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.60250	1.037	17.14	0.0068	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,210.70250	1,269.137	17.14	0.9932	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.55690	1.008	17.20	0.0066	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,220.65690	1,279.108	17.20	0.9934	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.64970	1.066	17.09	0.0070	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,200.74970	1,259.166	17.09	0.9930	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			26.91950	21.342	14.72	0.0664	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,224.21950	1,278.642	14.72	0.9336	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			26.35250	20.862	14.73	0.0651	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	17/09/2018	Foreign Exchange Option	9.94	Put			1,233.65250	1,288.162	14.73	0.9349	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			27.49910	21.833	14.71	0.0677	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,214.79910	1,269.133	14.71	0.9323	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			310.99680	285.129	13.03	0.4535	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			398.49680	433.629	13.03	0.5465	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			307.11280	281.471	13.05	0.4492	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			404.61280	439.971	13.05	0.5508	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			303.26960	277.855	13.07	0.4449	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			410.76960	446.356	13.07	0.5551	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			340.39950	318.330	14.57	0.3593	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			921.89950	956.530	14.57	0.6407	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			337.74810	315.815	14.58	0.3570	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			929.24810	964.015	14.58	0.6430	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			343.07240	320.870	14.56	0.3616	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			914.57240	949.070	14.56	0.6384	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			1.25750		1.25170			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26560		1.25970			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27350		1.26750			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33580		1.32860			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			683.00000	625.000		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			783.00000	725.000		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			583.00000	525.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,103.00000	1,044.000		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			1,203.00000	1,144.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,003.00000	944.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			75.00000	135.000		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			0.00000	35.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			25.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			175.00000	235.000		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			86.00000	158.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	58.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			14.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			186.00000	258.000		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			1.35710		1.34900			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36310		1.35500			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			1.19700		1.19090			0.0000	11,970.00	10	2,508
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20540		1.19940			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,970.00	10	2,508
Total QUANTO € / \$												11,970.00	10	2,508
R / ¥	On	29/06/2018	Foreign Exchange Future			8.81690	0.11205	8.74010			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11205	1,252.50070	1,612.089	14.78	0.4583	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11205	2,651.50070	2,243.089	14.78	0.5417	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11205	1,210.18340	1,564.164	14.74	0.4499	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11205	2,709.18340	2,295.164	14.74	0.5501	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11205	1,295.67130	1,660.867	14.81	0.4667	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11205	2,594.67130	2,191.867	14.81	0.5333	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11205	4,750.24960	5,360.475	17.56	0.8149	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11205	749.24960	591.475	17.56	0.1851	0.00	0	0
Total R / ¥ Option												0.00	0	0
Total R / ¥												0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.86530	0.11205	8.78780			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.70820	0.11205	8.63210			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		0.11205	2,407.56410	2,911.336	15.65	0.6796	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11205	2,193.73090	1,780.947	14.48	0.5144	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11205	1,229.56410	958.336	15.65	0.3204	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11205	2,341.36060	2,839.795	15.59	0.6719	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11205	1,263.36060	986.795	15.59	0.3281	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11205	2,474.56150	2,983.593	15.70	0.6871	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11205	1,196.56150	930.594	15.70	0.3129	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 / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11205	1,171.73090	1,533.947	14.48	0.4856	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11205	3,354.36640	3,846.483	15.97	0.5711	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11205	3,033.36640	2,764.483	15.97	0.4289	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11205	6,292.28600	6,882.859	17.82	0.7438	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11205	1,671.28600	1,500.859	17.82	0.2562	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11205	3,295.34020	3,784.574	15.93	0.5664	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11205	3,074.34020	2,802.574	15.93	0.4336	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11205	3,236.79560	3,723.096	15.89	0.5616	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11205	3,115.79560	2,841.096	15.89	0.4384	0.00	0	0
Total R / ¥EN Option												0.00	0	51,200
Total R / ¥EN												0.00	0	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.22510		9.28380			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.35160		9.41040			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.47110		9.53060			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.03890		10.09280			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			7.57330	4.813	14.64	0.0291	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			823.77330	879.713	14.64	0.9709	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			7.32240	4.651	14.69	0.0282	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			833.52240	889.551	14.69	0.9718	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			7.83330	4.981	14.59	0.0301	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			814.03330	869.881	14.59	0.9699	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			97.37600	80.316	13.04	0.2045	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			686.97600	728.716	13.04	0.7955	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			95.65650	78.829	13.07	0.2013	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			695.25650	737.229	13.07	0.7987	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			99.12560	81.831	13.02	0.2078	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			678.72560	720.231	13.02	0.7922	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			434.28340	395.146	11.81	0.5649	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			273.68340	294.046	11.81	0.4351	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			429.05940	390.121	11.82	0.5603	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			278.45940	299.020	11.82	0.4397	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			439.55460	400.222	11.81	0.5695	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			268.95460	289.122	11.81	0.4305	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			492.28490	513.620	12.64	0.4650	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			584.06550	551.236	12.61	0.5410	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			481.26550	502.336	12.61	0.4590	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			579.55960	546.863	12.62	0.5380	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			486.75960	507.963	12.62	0.4620	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			575.08490	542.520	12.64	0.5350	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.82660		2.89100			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.76730		2.82820			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.70740		2.76850			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.67650		2.73310			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.36820	0.259	28.98	0.0033	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			769.36820	833.659	28.98	0.9967	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.36540	0.257	29.23	0.0033	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			779.36540	843.657	29.23	0.9967	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.37110	0.261	28.74	0.0034	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			759.37110	823.661	28.74	0.9966	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.66960	4.403	17.93	0.0386	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			536.46960	597.103	17.93	0.9614	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.33220	4.433	18.18	0.0384	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			546.13220	607.133	18.18	0.9616	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.03040	4.374	17.69	0.0388	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			526.83040	587.074	17.69	0.9612	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			57.85360	41.985	15.41	0.2359	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			259.35360	304.585	15.41	0.7641	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			55.61650	40.261	15.45	0.2279	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			267.11650	312.861	15.45	0.7721	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			60.17290	43.779	15.37	0.2441	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			251.67290	296.379	15.37	0.7559	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			23.29960	18.062	18.00	0.0843	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			820.19960	871.561	18.00	0.9157	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			22.96490	17.482	18.00	0.0820	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			829.86490	880.982	18.00	0.9180	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			23.64380	18.658	18.00	0.0867	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			810.54380	862.159	18.00	0.9133	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22510		1.24030			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19900		1.21380			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17480		1.18940			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.12650		1.14030			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									2 017 011 688.30	159,988	2,188,433
Total Options									0.00	0	3,287,174
Grand Total:									2,017,011,688.30	159,988	5,475,607