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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/05/2018 Foreign Exchange Future			12.25180		12.25580			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.28660		12.25590			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.28830		12.25920			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.29340		12.26420			0.0000	0.00	0	20,600
\$ / R On 22/05/2018 Foreign Exchange Future			12.29510		12.26590			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.30010		12.27090			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.30500		12.27580			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.30670		12.27740			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.31000		12.28070			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.32320		12.29390			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	247,018.00	20	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.33980		12.31020			0.0000	515,211,329.60	41,752	1,142,233
\$ / R On 20/06/2018 Foreign Exchange Future			12.34290		12.31340			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.35730		12.32770			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.36210		12.33250			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.36840		12.33890			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.39070		12.36100			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.39700		12.36720			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.39860		12.36870			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.40170		12.37180			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.40800		12.37800			0.0000	0.00	0	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			12.41900		12.38880			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.42850		12.39810			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.45650		12.42580			0.0000	0.00	0	2,879
\$ / R	On	03/09/2018	Foreign Exchange Future			12.47770		12.47770			0.0000	2,208,552.90	177	177
\$ / R	On	17/09/2018	Foreign Exchange Future			12.48300		12.45200			0.0000	31,057,704.00	2,488	89,152
\$ / R	On	28/09/2018	Foreign Exchange Future			12.50010		12.46890			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.54220		12.51040			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.54840		12.51660			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.55150		12.51960			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.55930		12.52730			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.57180		12.53960			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.57640		12.54420			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.59760		12.56520			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.61430		12.58160			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.61880		12.58610			0.0000	757,128.00	60	24,527
\$ / R	On	31/12/2018	Foreign Exchange Future			12.64460		12.61150			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			12.69150		12.65790			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.71120		12.67740			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.73360		12.69960			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.76020		12.72630			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			12.77360		12.73970			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			12.82390		12.79010			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			12.89230		12.85930			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.17290		13.14360			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.46060		13.43560			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.54450		13.52000			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.63210		13.60810			0.0000	0.00	0	0
Total \$ / R Future												549,481,732.50	44,497	1,498,444
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,244.20400	2,248.200	14.95	1.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.00400	0.000	14.95	0.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			0.18320	0.000	14.95	0.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			494.38320	498.200	14.95	1.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,504.20000	3,508.200	14.95	1.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.00000	0.000	14.95	0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,044.10750	2,013.400	47.08	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.00750	0.000	47.08	0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,355.90000	1,386.600	16.92	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00000	0.000	16.92	0.0000	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			556.10560	586.614	27.39	0.9997	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.20560	0.014	27.39	0.0003	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			36.11220	13.518	17.16	0.2142	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			92.01220	100.118	17.16	0.7858	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			20.61960	7.466	16.15	0.0789	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			279.81960	295.766	16.15	0.9211	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			20.40080	10.657	15.25	0.0882	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	Call		334.60080	354.057	15.25	0.9118	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put		30.11520	17.987	14.81	0.1316	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call		296.01520	313.087	14.81	0.8684	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put		185.95510	156.846	13.89	0.5882	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call		86.85510	86.946	13.89	0.4118	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put		361.52880	329.477	14.73	0.8236	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call		32.42880	29.577	14.73	0.1764	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put		731.51800	700.883	15.77	0.9611	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call		7.31800	5.883	15.77	0.0389	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put		363.81320	332.336	14.11	0.8005	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call		39.61320	37.336	14.11	0.1995	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put		540.98780	509.359	14.75	0.9116	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call		16.78780	14.359	14.75	0.0884	287,188.00	20,000	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put		249.76000	220.683	13.72	0.6563	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call		77.16000	77.383	13.72	0.3437	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put		256.99030	227.677	13.75	0.6665	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call		74.39030	74.377	13.75	0.3335	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put		446.62050	416.411	14.80	0.8254	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call		37.32050	36.411	14.80	0.1746	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put		330.87550	302.120	14.31	0.7290	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call		61.57550	62.120	14.31	0.2710	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,520.06920	1,490.652	19.83	0.9960	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		0.76920	0.652	19.83	0.0040	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,609.40940	3,580.207	36.97	0.9992	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.10940	0.207	36.97	0.0008	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,149.39040	3,120.116	31.64	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.09040	0.116	31.64	0.0005	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put		499.23380	468.718	15.01	0.8573	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call		29.93380	28.718	15.01	0.1427	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call		170.63830	179.920	13.45	0.5835	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put		129.93830	109.920	13.45	0.4165	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call		51.62330	51.509	14.48	0.2329	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put		370.92330	341.509	14.48	0.7671	0.00	0	270
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		550.07550	522.702	15.26	0.8239	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		43.97550	45.902	15.26	0.1761	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put		0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call		0.00000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		695.00830	668.301	15.46	0.8415	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,830.32570	2,800.689	22.64	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		0.52570	0.489	22.64	0.0020	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		75.40690	80.199	14.80	0.2448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		515.20690	490.398	14.80	0.7552	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,190.38540	3,160.710	25.07	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		0.58540	0.510	25.07	0.0019	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		6.62570	6.646	17.27	0.0269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,396.42570	1,366.846	17.27	0.9731	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	13.30	Call			18.82270	19.466	16.27	0.0719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,008.62270	979.666	16.27	0.9281	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			9.66330	8.611	13.93	0.0395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			869.86330	898.411	13.93	0.9605	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			291.23430	271.553	13.84	0.5738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			151.43430	161.353	13.84	0.4262	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			21.03150	19.563	12.77	0.0859	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			631.23150	659.363	12.77	0.9141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			122.60870	111.349	13.16	0.3295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			302.80870	321.149	13.16	0.6705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			165.51070	152.030	13.32	0.4062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			245.71070	261.830	13.32	0.5938	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			544.53660	569.382	12.62	0.8779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			34.33660	29.582	12.62	0.1221	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			347.48400	367.351	13.05	0.7217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			97.28400	87.551	13.05	0.2783	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00900	0.008	28.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,389.80900	5,360.208	28.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00870	0.007	28.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,399.80870	5,370.207	28.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00920	0.008	28.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,379.80920	5,350.208	28.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,070.07870	4,040.453	28.77	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.27870	0.253	28.77	0.0009	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,800.32140	2,770.688	22.44	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.52140	0.488	22.44	0.0020	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			7.75900	7.758	17.10	0.0311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,337.55900	1,307.958	17.10	0.9689	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			35.92360	37.999	15.67	0.1295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			775.72360	748.199	15.67	0.8705	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			135.23280	144.116	14.00	0.3913	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			325.03280	304.317	14.00	0.6087	0.00	0	115,480
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,312.64440	1,341.703	15.91	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			2.44440	1.903	15.91	0.0092	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			40.82870	43.335	15.55	0.1450	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			730.62870	703.535	15.55	0.8550	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			388.77270	409.907	12.95	0.7632	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			78.57270	70.107	12.95	0.2368	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			45.20830	48.101	15.46	0.1585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,500.28480	2,470.686	20.42	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.48480	0.486	20.42	0.0022	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			821.46690	849.942	13.70	0.9538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			11.26690	10.142	13.70	0.0462	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			169.30570	180.330	13.68	0.4627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			259.10570	240.530	13.68	0.5373	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,209.99740	4,180.378	28.77	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.19740	0.178	28.77	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,400.32600	2,370.791	20.10	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.52600	0.591	20.10	0.0026	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			23.16590	24.155	16.08	0.0871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			932.96590	904.355	16.08	0.9129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,220.39110	3,190.712	25.27	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.59110	0.512	25.27	0.0019	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			26.36800	27.623	15.96	0.0980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			886.16800	857.823	15.96	0.9020	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,850.27450	3,820.635	28.77	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.47450	0.435	28.77	0.0014	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			11.79400	11.936	16.70	0.0462	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,181.59400	1,152.136	16.70	0.9538	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,180.01260	4,150.392	28.77	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.21260	0.192	28.77	0.0007	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.03350	3.113	18.11	0.0131	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,692.83350	1,663.313	18.11	0.9869	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,120.37260	3,090.705	24.59	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.57260	0.505	24.59	0.0019	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			12.42200	12.604	16.65	0.0485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,162.22200	1,132.804	16.65	0.9515	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,100.05890	4,070.435	28.77	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.25890	0.235	28.77	0.0008	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.34800	2.433	18.39	0.0104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,792.14800	1,762.633	18.39	0.9896	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,069.82140	5,040.218	28.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.02140	0.018	28.77	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,689.85830	4,660.251	28.77	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.05830	0.051	28.77	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,969.82790	4,940.224	28.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.02790	0.024	28.77	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.71360	4.769	17.63	0.0197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,524.51360	1,494.969	17.63	0.9803	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			5.81060	5.847	17.41	0.0238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,445.61060	1,416.047	17.41	0.9762	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,899.83360	4,870.229	28.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03360	0.029	28.77	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			4.59220	4.650	17.66	0.0192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,534.39220	1,504.850	17.66	0.9808	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			230.13330	245.590	13.37	0.5704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			179.93330	165.790	13.37	0.4296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.92850	3.996	17.83	0.0166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,593.72850	1,564.196	17.83	0.9834	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			235.24650	250.923	13.36	0.5782	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			175.04650	161.123	13.36	0.4218	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			4.96620	5.017	17.58	0.0206	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,504.76620	1,475.217	17.58	0.9794	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,609.87170	4,580.263	28.77	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.07170	0.063	28.77	0.0002	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.60710	1.693	18.81	0.0073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,941.40710	1,911.893	18.81	0.9927	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			11.19810	11.302	16.75	0.0439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,200.99810	1,171.502	16.75	0.9561	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.09760	5.147	17.55	0.0211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,494.89760	1,465.347	17.55	0.9789	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,339.94260	4,310.328	28.77	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.14260	0.128	28.77	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			308.95580	327.516	13.14	0.6779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			118.75580	107.716	13.14	0.3221	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,480.44450	3,450.737	27.02	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.64450	0.537	27.02	0.0018	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,220.60700	2,191.082	19.60	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.80700	0.882	19.60	0.0039	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.54230	0.494	23.38	0.0019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,940.34230	2,910.694	23.38	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			210.46900	225.050	13.44	0.5392	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			200.26900	185.250	13.44	0.4608	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,990.35040	2,960.696	23.72	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.55040	0.496	23.72	0.0019	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			126.54080	115.059	13.18	0.3371	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			296.74080	314.859	13.18	0.6629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			24.39800	25.489	16.03	0.0913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			914.19800	885.689	16.03	0.9087	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,910.33770	2,880.692	23.18	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.53770	0.492	23.18	0.0019	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			170.23890	156.537	13.34	0.4140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			240.43890	256.337	13.34	0.5860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,239.80000	8,210.200	28.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	28.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,690.30670	2,660.685	21.70	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.50670	0.485	21.70	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			463.38190	486.491	12.78	0.8255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			53.18190	46.691	12.78	0.1745	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			290.75210	308.649	13.19	0.6554	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			130.55210	118.849	13.19	0.3446	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,114.75740	1,143.628	15.10	0.9820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			4.55740	3.828	15.10	0.0180	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			570.01310	595.324	12.57	0.8914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			29.81310	25.524	12.57	0.1086	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			587.26020	612.867	12.54	0.8999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			27.06020	23.067	12.54	0.1001	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,056.32960	1,027.200	16.39	0.9364	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	13.35	Call			16.52960	17.000	16.39	0.0636	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			725.56310	753.881	13.23	0.9369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			15.36310	14.082	13.23	0.0631	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			7.13040	6.216	14.40	0.0289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			967.33040	996.016	14.40	0.9711	0.00	0	10,000
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			289.27260	269.979	13.85	0.5618	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			162.67260	172.879	13.85	0.4382	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,773.35550	3,743.833	26.91	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.05550	1.133	26.91	0.0032	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,293.38420	3,263.860	24.21	0.9964	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.08420	1.160	24.21	0.0036	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,483.45190	1,454.310	17.33	0.9612	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			11.15190	11.610	17.33	0.0388	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			840.91450	814.096	15.61	0.8441	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			53.41450	56.196	15.61	0.1559	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			584.77080	608.110	12.63	0.8483	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			52.27080	46.010	12.63	0.1517	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			179.10730	188.966	13.87	0.4235	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			346.60730	326.866	13.87	0.5765	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,655.83150	1,626.595	17.44	0.9708	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			8.33150	8.695	17.44	0.0292	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,285.43010	1,256.967	16.81	0.9264	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			24.33010	25.367	16.81	0.0736	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			402.48770	420.451	13.06	0.6969	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			133.58770	122.051	13.06	0.3031	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,409.33200	1,380.610	16.99	0.9430	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			18.23200	19.010	16.99	0.0570	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,465.56450	1,437.658	16.88	0.9270	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			26.56450	28.358	16.88	0.0730	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,355.35390	3,325.550	21.44	0.9931	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.55390	2.550	21.44	0.0069	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			8.28490	8.654	17.36	0.0248	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,091.08490	2,061.654	17.36	0.9752	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,575.18250	3,545.446	22.43	0.9936	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.38250	2.446	22.43	0.0064	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,836.78320	1,807.709	17.12	0.9600	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			13.98320	14.709	17.12	0.0400	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,933.71570	1,903.916	17.20	0.9656	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			12.41570	12.516	17.20	0.0344	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			159.43180	147.739	13.06	0.3069	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			471.23180	489.439	13.06	0.6931	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,943.38930	3,913.779	22.30	0.9954	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.38930	1.779	22.30	0.0046	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,444.56300	3,414.987	21.24	0.9923	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.56300	2.986	21.24	0.0077	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,459.74620	1,431.027	16.71	0.9095	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			37.74620	39.027	16.71	0.0905	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			41.42410	43.036	16.79	0.0944	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,512.62410	1,484.036	16.79	0.9056	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,792.97030	3,763.124	21.10	0.9946	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.77030	2.124	21.10	0.0054	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			287.50740	271.764	13.39	0.4380	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			356.30740	370.764	13.39	0.5620	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,238.17950	2,207.854	17.88	0.9620	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			16.27950	16.354	17.88	0.0380	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,145.59710	4,115.120	19.36	0.9959	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.39710	1.620	19.36	0.0041	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,627.67790	3,597.419	19.24	0.9908	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.47790	3.919	19.24	0.0092	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,447.45570	1,419.793	16.55	0.8615	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			73.25570	76.293	16.55	0.1385	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			0.00000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,691.98220	3,661.600	18.46	0.9897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			3.98220	4.600	18.46	0.0103	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			259.94160	269.685	14.43	0.3824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			657.94160	636.684	14.43	0.6176	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,470.66790	1,501.064	12.98	0.9551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.66790	18.064	12.98	0.0449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			230.72000	239.653	14.67	0.3476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			738.72000	716.653	14.67	0.6524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,708.15810	2,678.432	18.31	0.9591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			20.15810	21.432	18.31	0.0409	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			378.85140	391.731	13.67	0.5093	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			426.85140	408.731	13.67	0.4907	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			336.82030	348.619	13.91	0.4669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			494.82030	475.619	13.91	0.5331	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,523.31690	3,493.035	18.44	0.9868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			5.31690	6.035	18.44	0.0132	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,592.72340	3,562.399	18.45	0.9881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			4.72340	5.399	18.45	0.0119	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			322.64890	334.073	14.00	0.4521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			520.64890	501.073	14.00	0.5479	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,308.04170	1,281.221	16.11	0.8152	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			110.04170	114.221	16.11	0.1848	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			100.96270	104.983	16.27	0.1715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,378.96270	1,351.983	16.27	0.8285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,568.82670	4,537.998	18.48	0.9975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.82670	0.998	18.48	0.0025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			149.70190	155.745	15.52	0.2422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,057.70190	1,032.745	15.52	0.7578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,632.41260	3,602.065	18.46	0.9887	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			4.41260	5.065	18.46	0.0113	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			815.64900	838.425	12.65	0.8028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			113.64900	105.425	12.65	0.1972	0.00	0	83,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			168.51610	175.420	15.29	0.2681	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			966.51610	942.420	15.29	0.7319	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,841.07360	3,810.599	18.48	0.9917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			3.07360	3.599	18.48	0.0083	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			742.59560	763.933	12.73	0.7682	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			140.59560	130.933	12.73	0.2318	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			642.27110	661.220	12.93	0.7114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			190.27110	178.220	12.93	0.2886	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,007.67330	983.176	15.39	0.7440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			159.67330	166.175	15.39	0.2560	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			932.32160	957.066	12.52	0.8495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			80.32160	74.066	12.52	0.1505	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			470.83470	486.649	13.37	0.5899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			318.83470	303.649	13.37	0.4101	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,014.45450	1,040.361	12.43	0.8769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			62.45450	57.361	12.43	0.1231	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			601.46210	580.843	14.26	0.5907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			283.46210	293.843	14.26	0.4093	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,176.91780	1,150.990	15.80	0.7873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			128.91780	133.990	15.80	0.2127	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			853.62250	877.082	12.60	0.8191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			101.62250	94.082	12.60	0.1809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			294.70500	280.018	13.30	0.3897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			496.70500	513.018	13.30	0.6103	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			708.08620	728.153	12.78	0.7501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			156.08620	145.153	12.78	0.2499	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,031.26700	1,057.390	12.42	0.8819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			59.26700	54.390	12.42	0.1181	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			312.39070	323.547	14.06	0.4411	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			540.39070	520.547	14.06	0.5589	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			925.86860	902.195	15.19	0.7194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			177.86860	185.195	15.19	0.2806	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			622.40660	601.545	14.33	0.6010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			274.40660	284.545	14.33	0.3990	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			768.92990	746.586	14.76	0.6644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			220.92990	229.587	14.76	0.3356	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			251.62690	261.140	14.50	0.3726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			679.62690	658.140	14.50	0.6274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			386.99510	400.484	13.64	0.5172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			414.99510	397.484	13.64	0.4828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			29.74870	30.710	18.05	0.0566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,427.74870	2,397.710	18.05	0.9434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,282.00880	4,313.006	17.87	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00880	0.006	17.87	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			431.63450	446.685	13.49	0.5573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			359.63450	343.685	13.49	0.4427	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.44050	30.390	18.07	0.0560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,437.44050	2,407.390	18.07	0.9440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			29.13680	30.072	18.08	0.0555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,447.13680	2,417.072	18.08	0.9445	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,332.58440	4,301.644	17.94	0.9958	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			1.48440	1.744	17.94	0.0042	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,784.94500	3,754.328	17.94	0.9901	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			3.84500	4.428	17.94	0.0099	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,438.68030	1,411.702	16.33	0.8260	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			107.58030	111.802	16.33	0.1740	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,054.43080	2,025.277	17.16	0.8845	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			74.83080	77.477	17.16	0.1155	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,590.63530	2,560.526	17.93	0.9250	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			47.23530	48.926	17.93	0.0750	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,507.58610	4,475.629	19.42	0.9872	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.18610	7.129	19.42	0.0128	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,964.55090	3,932.620	19.42	0.9763	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			14.15090	14.120	19.42	0.0237	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,430.63850	1,404.097	16.12	0.7902	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			150.23850	155.597	16.12	0.2098	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,293.01090	4,261.443	19.50	0.9818	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			10.31090	10.743	19.50	0.0182	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			191.92060	181.421	12.84	0.2576	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			819.22060	840.721	12.84	0.7424	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			148.43370	153.449	16.16	0.2048	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,481.13370	1,454.149	16.16	0.7952	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,387.44540	2,357.663	17.51	0.9009	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			67.04540	69.463	17.51	0.0991	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			953.30870	929.931	14.96	0.6605	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			277.50870	286.331	14.96	0.3395	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			133.75440	125.946	12.69	0.1919	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,007.95440	1,032.346	12.69	0.8081	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,742.84640	1,773.227	13.25	0.9482	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			28.64640	26.827	13.25	0.0518	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,755.67990	4,723.656	19.73	0.9823	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			10.87990	11.256	19.73	0.0177	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,155.68580	4,123.987	19.73	0.9684	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			20.88580	21.587	19.73	0.0316	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,426.15470	1,399.327	15.97	0.7618	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			191.35470	196.927	15.97	0.2382	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,298.70420	1,272.972	15.66	0.7269	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			230.30420	237.272	15.66	0.2731	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,159.41600	3,128.454	18.60	0.9295	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	11/12/2018	Foreign Exchange Option	15.69	Call		51.01600	52.754	18.60	0.0705	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,409.50160	3,378.357	19.04	0.9375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		45.60160	47.157	19.04	0.0625	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		1,088.52710	1,113.287	12.71	0.8101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		142.42710	134.487	12.71	0.1899	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,669.33410	4,637.207	19.77	0.9765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,581.88100	2,551.732	17.64	0.8955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		79.13590	81.722	17.62	0.1059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,563.03590	2,532.922	17.62	0.8941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		83.33990	86.052	17.53	0.1110	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		628.01120	644.632	13.53	0.5934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		421.91120	405.832	13.53	0.4066	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		78.55610	81.125	17.63	0.1052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,572.45610	2,542.325	17.63	0.8948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		77.98100	80.532	17.64	0.1045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		210.49750	216.833	15.93	0.2505	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		800.03680	778.373	14.51	0.5841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		386.13680	397.173	14.51	0.4159	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		515.27230	529.355	13.88	0.5179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		559.17230	540.555	13.88	0.4821	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		2,497.23990	2,467.252	17.53	0.8890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		90.46040	93.385	17.38	0.1196	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		485.16470	467.833	13.69	0.4433	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		571.26470	586.633	13.69	0.5567	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		1,551.32020	1,524.315	16.15	0.7732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		187.42020	193.115	16.15	0.2268	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		1,424.39750	1,398.033	15.93	0.7495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		15.43410	16.007	19.77	0.0235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		398.37830	409.712	14.44	0.4262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		772.27830	750.912	14.44	0.5738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		944.37630	921.322	14.86	0.6327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		330.47630	340.122	14.86	0.3673	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,394.36040	2,364.585	17.38	0.8804	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,982.76000	4,950.185	19.66	0.9787	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		14.26000	14.785	19.66	0.0213	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,345.15100	4,312.990	19.66	0.9631	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		26.65100	27.590	19.66	0.0369	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,421.28590	1,395.075	15.83	0.7361	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		232.78590	239.675	15.83	0.2639	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		676.14650	656.350	14.08	0.5021	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		544.04650	557.850	14.08	0.4979	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,547.98080	2,517.962	17.27	0.8585	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		125.38080	129.162	17.27	0.1415	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		710.54050	690.761	14.12	0.4988	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		580.14050	594.361	14.12	0.5012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,160.03420	1,183.864	12.95	0.7634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			233.73420	223.664	12.95	0.2366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			989.13460	1,010.526	13.12	0.7014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			322.83460	310.326	13.12	0.2986	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,379.32230	1,405.772	12.75	0.8280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			153.02230	145.572	12.75	0.1720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,411.60300	2,444.424	12.12	0.9746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			15.30300	14.224	12.12	0.0254	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			292.91500	300.781	15.95	0.2796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,616.61500	1,590.581	15.95	0.7204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,977.82440	1,950.078	16.43	0.7770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			224.12440	230.278	16.43	0.2230	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			639.16540	654.389	14.00	0.5257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			672.86540	654.189	14.00	0.4743	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,140.10960	1,116.872	15.01	0.6228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			416.40960	427.072	15.01	0.3772	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			136.44510	140.300	17.36	0.1440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,720.14510	2,690.100	17.36	0.8560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,619.07090	2,589.263	17.23	0.8475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			145.37090	149.463	17.23	0.1525	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,202.03940	1,226.416	12.91	0.7770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			215.73940	206.216	12.91	0.2230	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			135.74920	139.584	17.38	0.1433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,729.44920	2,699.384	17.38	0.8567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			135.05790	138.876	17.39	0.1426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,738.75790	2,708.677	17.39	0.8574	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			389.86620	376.011	13.30	0.3351	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			919.56620	939.611	13.30	0.6649	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			782.62300	763.430	14.20	0.4936	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			652.72300	667.330	14.20	0.5064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,032.58660	1,051.046	13.45	0.6618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			453.28660	438.746	13.45	0.3382	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			2,035.24550	2,009.069	16.37	0.7377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			314.54550	321.369	16.37	0.2623	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			348.19520	356.044	16.16	0.2861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,860.68090	1,835.583	16.15	0.7126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,868.89520	1,843.744	16.16	0.7139	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			351.77700	359.732	16.14	0.2886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,852.47700	1,827.432	16.14	0.7114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,208.21260	2,238.704	11.56	0.9469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			38.91260	36.404	11.56	0.0531	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			349.98090	357.883	16.15	0.2874	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			356.02480	359.683	17.49	0.2352	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,032.42480	3,006.783	17.49	0.7648	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			358.04280	361.743	17.46	0.2365	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,014.44280	2,988.843	17.46	0.7635	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,924.07050	6,894.933	19.27	0.9453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			67.67050	67.833	19.27	0.0547	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			357.03400	360.713	17.48	0.2359	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,023.43400	2,997.813	17.48	0.7641	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			672.58870	677.163	16.62	0.3525	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,406.98870	2,386.563	16.62	0.6475	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			670.58700	675.134	16.63	0.3516	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,414.98700	2,394.534	16.63	0.6484	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			674.59820	679.199	16.61	0.3534	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,398.99820	2,378.600	16.61	0.6466	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,550.81570	2,530.720	16.84	0.6481	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			700.81570	705.220	16.84	0.3519	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			772.46690	777.068	16.84	0.3690	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,524.36690	2,504.968	16.84	0.6310	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			776.64590	781.299	16.82	0.3707	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,508.54590	2,489.199	16.82	0.6293	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			774.55270	779.180	16.83	0.3698	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,516.45270	2,497.080	16.83	0.6302	0.00	0	0
Total \$ / R Option												287,188.00	20,000	2,574,744
Total \$ / R												549,768,920.50	64,497	4,073,188
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.33980		12.31020			0.0000	0.00	0	427
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.48300		12.45200			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.61880		12.58610			0.0000	88,331.60	7	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.89230		12.85930			0.0000	0.00	0	0
Total \$ / R MAXI Future												88,331.60	7	484
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			363.45250	370.641	17.91	0.0155	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			162,343.45250	159,390.641	17.91	0.9845	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			354.16650	361.473	17.94	0.0151	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			163,334.16650	160,381.473	17.94	0.9849	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			372.98990	380.039	17.89	0.0159	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			161,352.98990	158,400.039	17.89	0.9841	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			7,375.78120	7,671.903	16.72	0.1302	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			163,175.78120	160,371.903	16.72	0.8698	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			7,294.10820	7,586.564	16.74	0.1289	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			164,094.10820	161,286.564	16.74	0.8711	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			7,458.56660	7,758.399	16.71	0.1315	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			162,258.56660	159,458.399	16.71	0.8685	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			7,293.29500	7,533.119	17.80	0.0981	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			267,683.29500	264,653.119	17.80	0.9019	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			7,245.50210	7,483.856	17.82	0.0975	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			268,635.50210	265,603.856	17.82	0.9025	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			7,198.09610	7,434.991	17.83	0.0969	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			269,588.09610	266,554.991	17.83	0.9031	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			34,998.09460	35,788.295	16.15	0.2874	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put		186,068.09460	183,558.295	16.15	0.7126		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call		34,819.52030	35,604.409	16.16	0.2861		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put		186,889.52030	184,374.409	16.16	0.7139		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call		35,177.69760	35,973.234	16.14	0.2886		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put		185,247.69760	182,743.234	16.14	0.7114		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												88,331.60	7	484
£ / R	On 15/05/2018	Foreign Exchange Future				16.70280		16.60980		0.0000		0.00	0	11
£ / R	On 18/06/2018	Foreign Exchange Future				16.79730		16.70680		0.0000		251,959.50	15	428,549
£ / R	On 17/09/2018	Foreign Exchange Future				17.06590		16.97270		0.0000		0.00	0	18,594
£ / R	On 14/12/2018	Foreign Exchange Future				17.32490		17.22930		0.0000		0.00	0	7,517
£ / R	On 18/03/2019	Foreign Exchange Future				17.60640		17.50960		0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				17.87010		17.77490		0.0000		0.00	0	5,465
Total £ / R Future												251,959.50	15	465,068
£ / R	On 15/05/2018	Foreign Exchange Option		16.85	Put		267.57880	159.421	16.74	0.8406		0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option		16.85	Call		27.37880	12.221	16.74	0.1594		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call		16,506.80000	16,597.300	28.23	1.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put		0.00000	0.000	28.23	0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call		30.26450	36.164	15.43	0.0976		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put		1,213.46450	1,128.864	15.43	0.9024		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call		70.05580	81.141	14.90	0.1934		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put		863.25580	783.841	14.90	0.8066		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put		3,694.18940	3,603.555	22.13	0.9975		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call		0.98940	0.855	22.13	0.0025		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call		29.58550	35.371	15.44	0.0957		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put		1,222.78550	1,138.071	15.44	0.9043		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call		28.91970	34.595	15.45	0.0939		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put		1,232.11970	1,147.295	15.45	0.9061		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call		192.39690	206.639	15.21	0.2402		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put		1,469.69690	1,390.739	15.21	0.7598		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call		190.77800	204.897	15.23	0.2385		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put		1,478.07800	1,398.997	15.23	0.7615		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call		194.02960	208.392	15.20	0.2419		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put		1,461.32960	1,382.492	15.20	0.7581		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call		443.39740	468.033	14.86	0.3679		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put		1,334.09740	1,263.133	14.86	0.6321		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call		440.79960	465.227	14.87	0.3661		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put		1,341.49960	1,270.327	14.87	0.6339		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call		446.00540	470.854	14.85	0.3696		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put		1,326.70540	1,255.954	14.85	0.6304		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call		649.86220	681.827	15.01	0.4178		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put		1,430.26220	1,365.427	15.01	0.5822		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call		646.79950	678.645	15.01	0.4164		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,437.19950	1,372.245	15.01	0.5836	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			643.75040	675.472	15.02	0.4149	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,444.15040	1,379.072	15.02	0.5851	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			771.33550	806.332	15.14	0.4265	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,626.43550	1,566.232	15.14	0.5735	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			768.23370	803.125	15.14	0.4252	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,633.33370	1,573.025	15.14	0.5748	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			774.44930	809.543	15.13	0.4278	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,619.54930	1,559.443	15.13	0.5722	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												251,959.50	15	466,068
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11289		0.11280			0.0000	0.00	0	8,421
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11351		0.11342			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11493		0.11483			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11696		0.11686			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12140		0.12132			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			4.76410	5.761	22.00	0.0208	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,724.86410	1,716.961	22.00	0.9792	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.00150	3.466	29.40	0.0102	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,723.10150	2,714.666	29.40	0.9898	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			44.47900	50.534	18.71	0.1525	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			764.57900	761.734	18.71	0.8475	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,658.10000	822,649.100	27.68	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	27.68	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,658.10000	876,649.100	27.68	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	27.68	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,658.10000	877,649.100	27.68	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	27.68	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,658.10000	875,649.100	27.68	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	27.68	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			101.90320	118.299	20.56	0.1687	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,618.50320	1,625.199	20.56	0.8313	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			44.34820	56.000	23.11	0.0830	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,560.94820	2,562.900	23.11	0.9170	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			263.35510	292.065	18.38	0.3648	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			779.95510	798.965	18.38	0.6352	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			476.29720	518.626	18.24	0.4546	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			790.69720	822.926	18.24	0.5454	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			246.78760	277.647	20.13	0.2713	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,561.18760	1,581.947	20.13	0.7287	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			916.48970	961.057	15.70	0.7157	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			230.88970	265.357	15.70	0.2843	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	0.13	Call			596.40690	641.122	19.44	0.4065	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,464.90690	1,500.622	19.44	0.5935	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			449.12460	483.092	21.97	0.3056	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,317.62460	2,342.592	21.97	0.6944	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			924.16980	975.025	18.03	0.5619	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			792.66980	834.525	18.03	0.4381	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			14.72100		14.65780			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.79890		14.73570			0.0000	10,359,230.00	700	114,317
€ / R	On	17/09/2018	Foreign Exchange Future			15.07520		15.00980			0.0000	59,094,784.00	3,920	60,975
€ / R	On	14/12/2018	Foreign Exchange Future			15.34770		15.28130			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.65110		15.58430			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			15.91790		15.85030			0.0000	0.00	0	5,256
Total € / R Future												69,454,014.00	4,620	192,900
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			358.55750	297.484	13.82	0.7861	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			36.35750	38.484	13.82	0.2139	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			61.05790	48.138	11.66	0.1666	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			496.75790	547.038	11.66	0.8334	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,737.56810	1,800.221	16.58	0.9946	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.86810	1.322	16.58	0.0054	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			398.19880	353.487	13.02	0.6235	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			133.89880	152.387	13.02	0.3765	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			926.55420	867.658	14.45	0.8847	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			32.25420	36.558	14.45	0.1153	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			13.24230	15.212	15.31	0.0524	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,277.54230	1,216.312	15.31	0.9476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			87.90610	70.824	11.84	0.2226	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			423.60610	469.724	11.84	0.7774	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			741.85210	802.380	11.45	0.9410	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			16.15210	13.480	11.45	0.0590	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			4.99980	5.685	16.46	0.0208	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,709.29980	1,646.785	16.46	0.9792	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,241.98450	1,303.687	14.51	0.9806	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			6.28450	4.787	14.51	0.0194	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			535.76260	587.922	11.57	0.8583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			50.06260	39.022	11.57	0.1417	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			77.50570	88.206	13.59	0.2442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			591.80570	539.306	13.59	0.7558	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,894.30290	6,831.101	27.04	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00290	0.001	27.04	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			780.11390	841.210	11.69	0.9464	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			14.41390	12.310	11.69	0.0536	0.00	0	6,460

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	20.55	Put			5,814.33650	5,751.115	27.04	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.03650	0.015	27.04	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,874.92760	3,811.508	24.31	0.9987	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.62760	0.408	24.31	0.0013	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			995.18650	1,056.607	13.01	0.9675	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			9.48650	7.707	13.01	0.0325	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			43.89890	49.612	14.15	0.1505	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			808.19890	750.712	14.15	0.8495	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			42.87560	48.462	14.17	0.1475	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			817.17560	759.562	14.17	0.8525	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			44.92130	50.786	14.13	0.1535	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			799.22130	741.886	14.13	0.8465	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			52.87080	56.953	15.60	0.0919	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			52.27140	56.285	15.61	0.0909	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			9.04450	10.718	20.37	0.0171	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,528.99710	1,595.556	11.46	0.9528	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			19.19710	20.356	11.46	0.0472	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			896.46570	945.301	11.82	0.8010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			136.66570	120.101	11.82	0.1990	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,161.88010	2,100.425	15.61	0.9100	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,143.07080	2,081.753	15.60	0.9081	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,827.94590	1,769.496	15.35	0.8706	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			77.74590	84.696	15.35	0.1294	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			197.37990	213.176	14.07	0.2860	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,037.57990	987.976	14.07	0.7140	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,160.26210	1,108.486	14.30	0.7475	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,620.81190	6,555.692	20.61	0.9983	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.61190	0.892	20.61	0.0017	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,559.24450	4,495.518	20.37	0.9829	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,152.47140	2,091.085	15.61	0.9091	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			51.68010	55.625	15.61	0.0900	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			170.06210	183.686	14.30	0.2525	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,700.41900	2,640.898	16.23	0.8784	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			101.05600	107.889	16.24	0.1209	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,709.75600	2,650.189	16.24	0.8791	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			100.39550	107.184	16.25	0.1202	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,719.09550	2,659.484	16.25	0.8798	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			101.71900	108.599	16.23	0.1216	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			545.35760	571.898	13.68	0.4259	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,111.05760	1,070.798	13.68	0.5741	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			551.41280	578.172	13.66	0.4296	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,097.11280	1,057.072	13.66	0.5704	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			548.37940	575.026	13.67	0.4277	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,104.07940	1,063.926	13.67	0.5723	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			550.60380	573.564	14.30	0.3777	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,560.30380	1,515.665	14.30	0.6223	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	16.87	Call			548.15700	571.038	14.31	0.3763	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,567.85700	1,523.138	14.31	0.6237	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			545.72870	568.518	14.33	0.3750	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,575.42870	1,530.618	14.33	0.6250	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												69,454,014.00	4,620	800,130
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.31900		9.29060			0.0000	3,913,980.00	420	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.43410		9.40490			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.54650		9.51610			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.77960		9.74970			0.0000	0.00	0	0
Total AU\$ / R Future												3,913,980.00	420	24,797
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,220.74680	1,192.369	16.21	0.9911	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.42800	1.453	16.11	0.0094	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,200.82800	1,172.453	16.11	0.9906	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.38670	1.410	16.16	0.0091	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,210.78670	1,182.410	16.16	0.9909	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.34680	1.369	16.21	0.0089	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			9.63530	10.648	15.01	0.0336	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,734.73530	1,706.548	15.01	0.9664	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			10.03870	11.094	14.98	0.0348	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,715.13870	1,686.994	14.98	0.9652	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			9.83490	10.869	14.99	0.0342	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,724.93490	1,696.769	14.99	0.9658	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,993.18850	1,965.271	15.46	0.9330	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			28.89810	31.320	15.47	0.0662	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,002.79810	1,974.820	15.47	0.9338	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			29.68430	32.230	15.46	0.0679	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,983.58430	1,955.730	15.46	0.9321	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			29.28850	31.771	15.46	0.0670	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			174.55850	181.345	14.06	0.2328	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,424.85850	1,401.745	14.06	0.7672	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			173.08470	179.821	14.07	0.2311	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,433.38470	1,410.221	14.07	0.7689	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			171.62420	178.313	14.08	0.2295	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,441.92420	1,418.713	14.08	0.7705	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,913,980.00	420	24,797
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.67080		9.63450			0.0000	0.00	0	1,850
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.92250		9.88340			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	1,850
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.24090	0.298	12.89	0.0026	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,185.74090	1,149.498	12.89	0.9974	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.22280	0.276	12.89	0.0024	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,195.72280	1,159.476	12.89	0.9976	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.26040	0.322	12.89	0.0028	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,175.76040	1,139.522	12.89	0.9972	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			606.78840	633.424	12.52	0.6997	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			203.38840	190.924	12.52	0.3003	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			600.56220	627.032	12.53	0.6958	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			207.16220	194.532	12.53	0.3042	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			613.05810	639.858	12.52	0.7037	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			199.65810	187.358	12.52	0.2963	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,850
CHF / R	On	18/06/2018	Foreign Exchange Future			12.39400		12.34610			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.63740		12.58820			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			12.87840		12.82720			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.37760		13.32620			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			2.29600	2.253	21.29	0.0084	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,196.19600	2,148.253	21.29	0.9916	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.26320	2.219	21.33	0.0083	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,206.16320	2,158.219	21.33	0.9917	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.32950	2.287	21.25	0.0086	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,186.22950	2,138.287	21.25	0.9914	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			24.23780	27.176	17.55	0.0516	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,466.03780	2,419.776	17.55	0.9484	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			24.02230	26.954	17.58	0.0512	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,475.82230	2,429.554	17.58	0.9488	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			23.80980	26.733	17.60	0.0507	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,485.60980	2,439.334	17.60	0.9493	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			350.95400	367.571	12.97	0.4183	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			733.75400	699.171	12.97	0.5817	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			347.93960	364.436	12.99	0.4154	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			740.73960	706.036	12.99	0.5846	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			353.99080	370.733	12.95	0.4211	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			726.79080	692.333	12.95	0.5789	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			341.35220	355.072	14.86	0.2944	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,735.15220	1,697.472	14.86	0.7056	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			339.53820	353.350	14.87	0.2931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,743.33820	1,705.750	14.87	0.7069	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			337.73990	351.637	14.88	0.2918	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,751.53990	1,714.037	14.88	0.7082	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.94710		1.94220			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96240		1.95740			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.97720		1.97200			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00630		2.00120			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			772.29320	732.220	13.32	0.7734	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			78.56660	86.103	13.48	0.1949	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			856.56660	815.103	13.48	0.8051	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			65.29780	71.629	13.64	0.1670	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			943.29780	900.629	13.64	0.8330	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			94.29320	103.220	13.32	0.2266	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,869.11270	1,827.838	14.37	0.8235	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			132.01260	140.142	14.48	0.1646	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,958.01260	1,916.142	14.48	0.8354	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			121.80360	129.374	14.59	0.1534	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,047.80360	2,005.374	14.59	0.8466	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			143.11270	151.838	14.37	0.1765	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,151.64330	1,184.121	12.41	0.6796	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			431.64330	412.121	12.41	0.3204	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,090.73640	1,122.251	12.44	0.6594	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			470.73640	450.251	12.44	0.3406	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,031.98130	1,062.540	12.47	0.6388	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			511.98130	490.540	12.47	0.3612	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,202.63580	1,227.680	13.18	0.5654	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			990.63580	964.680	13.18	0.4346	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,156.54240	1,181.009	13.23	0.5510	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,044.54240	1,018.009	13.23	0.4490	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,250.22930	1,275.872	13.14	0.5800	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			938.22930	912.872	13.14	0.4200	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			1.98780		1.97920			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.02520		2.01690			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.06240		2.05410			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20970		2.20240			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put		2,318.17560	2,237.023	18.48	0.9658	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call		8.94780	13.307	18.73	0.0304	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put		2,416.94780	2,335.307	18.73	0.9696	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call		7.88630	11.812	18.98	0.0270	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put		2,515.88630	2,433.812	18.98	0.9730	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call		10.17560	15.023	18.48	0.0342	0.00	0	0	
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call		44.27460	61.252	16.75	0.0718	0.00	0	0	
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put		3,375.27460	3,309.252	16.75	0.9282	0.00	0	0	
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call		40.48690	58.070	16.91	0.0681	0.00	0	0	
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put		3,471.48690	3,406.070	16.91	0.9319	0.00	0	0	
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call		37.01770	55.106	17.07	0.0646	0.00	0	0	
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put		3,568.01770	3,503.106	17.07	0.9354	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call		740.86320	765.795	13.45	0.4876	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put		999.86320	941.795	13.45	0.5124	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call		704.04830	727.607	13.54	0.4696	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put		1,063.04830	1,003.607	13.54	0.5304	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call		668.94640	691.193	13.63	0.4519	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put		1,127.94640	1,067.193	13.63	0.5481	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		1,069.98550	1,027.294	13.89	0.4092	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		1,589.84590	1,622.048	13.76	0.6161	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		965.84590	925.048	13.76	0.3839	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		1,541.23640	1,572.481	13.83	0.6034	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		1,017.23640	975.481	13.83	0.3966	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		1,493.98550	1,524.294	13.89	0.5908	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			1.57380	1.57000			0.0000	0.00	0	0	
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.59420	1.59030			0.0000	0.00	0	0	
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.61340	1.60940			0.0000	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70650	1.70330			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		6.48310	6.711	17.61	0.0215	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put		1,906.48310	1,868.711	17.61	0.9785	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call		5.39810	5.569	17.86	0.0180	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put		2,005.39810	1,967.569	17.86	0.9820	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call		7.80680	8.106	17.36	0.0257	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put		1,807.80680	1,770.106	17.36	0.9743	0.00	0	0	
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put		2,746.51790	2,709.545	17.48	0.9265	0.00	0	0	
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call		58.65250	61.086	17.22	0.0858	0.00	0	0	
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put		2,555.65250	2,519.086	17.22	0.9142	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	17/09/2018	Foreign Exchange Option	1.85	Call			53.87580	56.096	17.35	0.0794	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,650.87580	2,614.096	17.35	0.9206	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			49.51790	51.544	17.48	0.0735	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			870.25510	892.673	13.43	0.6242	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			476.25510	458.673	13.43	0.3758	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			817.53580	838.987	13.51	0.6002	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			523.53580	504.987	13.51	0.3998	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			925.51820	948.907	13.36	0.6481	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			431.51820	414.907	13.36	0.3519	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			831.26070	843.334	15.15	0.4535	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,398.26070	1,378.334	15.15	0.5465	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			799.93670	811.623	15.25	0.4401	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,466.93670	1,446.623	15.25	0.5599	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			863.89290	876.364	15.05	0.4673	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,330.89290	1,311.365	15.05	0.5327	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			0.12230		0.12180			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12150		0.12120			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12030		0.12030			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12130		0.12090			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			1.54430		1.54210			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56760		1.56540			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59010		1.58780			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63590		1.63350			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			8.55860		8.57190			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.66000		8.67270			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.75990		8.77150			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.26560		9.28180			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			1.03670	0.932	17.83	0.0062	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,269.13670	1,282.332	17.83	0.9938	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.00800	0.905	17.88	0.0060	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,279.10800	1,292.305	17.88	0.9940	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.06630	0.959	17.77	0.0064	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,259.16630	1,272.359	17.77	0.9936	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			21.34190	20.891	14.95	0.0650	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,278.64190	1,290.891	14.95	0.9350	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			20.86200	20.423	14.96	0.0638	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,288.16200	1,300.423	14.96	0.9362	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			21.83300	21.369	14.94	0.0664	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,269.13300	1,281.369	14.94	0.9336	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			285.12910	279.158	13.10	0.4481	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			433.62910	439.258	13.10	0.5519	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			281.47130	275.569	13.11	0.4438	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			439.97130	445.669	13.11	0.5562	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			277.85550	272.022	13.13	0.4395	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			446.35550	452.122	13.13	0.5605	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			318.33020	310.473	14.57	0.3542	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			956.53020	964.873	14.57	0.6458	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			315.81500	308.004	14.58	0.3520	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			964.01500	972.404	14.58	0.6480	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			320.86990	312.958	14.55	0.3565	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			949.06990	957.358	14.55	0.6435	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			1.25680		1.25750			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26190		1.26560			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26720		1.27350			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32870		1.33580			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			625.00000	632.000		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			725.00000	732.000		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			525.00000	532.000		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			1,044.00000	1,081.000		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			1,144.00000	1,181.000		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			944.00000	981.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			135.00000	72.000		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			35.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	28.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			235.00000	172.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			158.00000	87.000		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			58.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	13.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			258.00000	187.000		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			1.36120		1.35710			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36710		1.36310			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			1.19930		1.19700			0.0000	0.00	0	2,508
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20770		1.20540			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,508
Total QUANTO € / \$												0.00	0	2,508
R / ¥	On	29/06/2018	Foreign Exchange Future			8.80990	0.11216	8.81690			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11216	1,612.08900	1,699.999	16.22	0.4567	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11216	2,243.08900	2,400.999	16.22	0.5433	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11216	1,564.16430	1,652.513	16.18	0.4487	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11216	2,295.16430	2,453.513	16.18	0.5513	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11216	1,660.86670	1,748.261	16.25	0.4646	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11216	2,191.86670	2,349.261	16.25	0.5354	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11216	5,360.47520	5,366.003	18.86	0.8030	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11216	591.47520	667.003	18.86	0.1970	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			8.85830	0.11216	8.86530			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.70090	0.11216	8.70820			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		0.11216	2,911.33570	2,940.414	17.07	0.6674	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11216	1,780.94740	1,914.170	15.97	0.5189	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11216	958.33570	1,057.414	17.07	0.3326	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	8.68	Call		0.11216	2,839.79470	2,870.650	17.02	0.6599	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11216	986.79470	1,087.650	17.02	0.3401	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11216	2,983.59350	3,010.890	17.13	0.6749	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11216	930.59350	1,027.890	17.13	0.3251	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11216	1,533.94740	1,597.170	15.97	0.4811	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11216	3,846.48310	4,014.888	17.21	0.5659	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11216	2,764.48310	3,005.888	17.21	0.4341	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11216	6,882.85920	6,991.298	19.01	0.7322	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11216	1,500.85920	1,682.298	19.01	0.2678	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11216	3,784.57370	3,954.049	17.16	0.5614	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11216	2,802.57370	3,045.049	17.16	0.4386	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11216	3,723.09640	3,893.618	17.12	0.5569	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11216	2,841.09640	3,084.618	17.12	0.4431	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			9.26050		9.22510			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.38930		9.35160			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.51110		9.47110			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.07770		10.03890			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			4.81290	5.064	14.84	0.0311	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			879.71290	844.564	14.84	0.9689	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			4.65130	4.878	14.89	0.0300	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			889.55130	854.378	14.89	0.9700	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			4.98050	5.258	14.80	0.0322	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			869.88050	834.758	14.80	0.9678	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			80.31600	87.405	13.14	0.2185	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			728.71600	698.105	13.14	0.7815	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			78.82880	85.805	13.17	0.2151	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			737.22880	706.505	13.17	0.7849	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			81.83070	89.032	13.12	0.2219	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			720.23070	689.732	13.12	0.7781	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			395.14610	416.388	11.84	0.5833	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			294.04610	275.288	11.84	0.4167	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			390.12050	411.206	11.85	0.5786	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			299.02050	280.106	11.85	0.4214	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			400.22210	421.618	11.83	0.5879	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			289.12210	270.518	11.83	0.4121	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			513.62020	493.933	12.64	0.4534	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			551.23620	570.555	12.61	0.5526	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			502.33620	482.855	12.61	0.4474	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			546.86280	566.078	12.63	0.5496	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			507.96280	488.378	12.63	0.4504	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			542.52020	561.633	12.64	0.5466	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.82350		2.82660			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.76320		2.76730			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.70330		2.70740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.67100		2.67650			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			0.25880	0.293	30.69	0.0036	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			833.65880	836.793	30.69	0.9964	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.25660	0.266	30.69	0.0033	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			843.65660	846.766	30.69	0.9967	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.26110	0.321	30.69	0.0040	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			823.66110	826.821	30.69	0.9960	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.40300	4.155	18.07	0.0369	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			597.10300	600.955	18.07	0.9631	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.43340	4.217	18.34	0.0369	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			607.13340	611.017	18.34	0.9631	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.37380	4.094	17.81	0.0369	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			587.07380	590.894	17.81	0.9631	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			41.98480	42.017	15.68	0.2346	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			304.58480	308.717	15.68	0.7654	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			40.26090	40.307	15.72	0.2267	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			312.86090	317.007	15.72	0.7733	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			43.77900	43.796	15.64	0.2427	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			296.37900	300.496	15.64	0.7573	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			18.06150	17.915	18.14	0.0836	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			871.56150	876.915	18.14	0.9164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			17.48210	17.341	18.14	0.0813	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			880.98210	886.341	18.14	0.9187	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			18.65850	18.505	18.14	0.0859	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			862.15850	867.505	18.14	0.9141	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			1.22710		1.22510			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20100		1.19900			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17650		1.17480			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.12780		1.12650			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									623 190 017.60	49,559	2,201,617
Total Options									287 188.00	20,000	3,234,174
Grand Total:									623,477,205.60	69,559	5,435,791