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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/05/2018 Foreign Exchange Future			12.39010		12.57930			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.39010		12.58260			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.38670		12.58440			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.39180		12.58950			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.39690		12.59460			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.39850		12.59620			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.40350		12.60130			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.40850		12.60630			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.41020		12.60800			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.41350		12.61140			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.42690		12.62490			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.44330		12.64140			0.0000	1,282,829,570.20	103,094	1,131,085
\$ / R On 20/06/2018 Foreign Exchange Future			12.44650		12.64470			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.46080		12.65960			0.0000	3,439,180.80	276	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.46550		12.66450			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.47190		12.67110			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.49410		12.69380			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.50050		12.70020			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.50210		12.70180			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.50520		12.70500			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.51160		12.71150			0.0000	0.00	0	2,515

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			12.52270		12.72270			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.53220		12.73240			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.56020		12.76090			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.58660		12.78780			0.0000	22,995,718.20	1,827	87,923
\$ / R	On	28/09/2018	Foreign Exchange Future			12.60360		12.80520			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.64550		12.84800			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.65170		12.85430			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.65480		12.85750			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.66260		12.86540			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.67500		12.87800			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.67960		12.88270			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.70110		12.90430			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.71790		12.92130			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.72250		12.92590			0.0000	13,155,065.00	1,034	24,027
\$ / R	On	31/12/2018	Foreign Exchange Future			12.74860		12.95220			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			12.79610		13.00010			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.81600		13.02030			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.83860		13.04380			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.86560		13.07210			0.0000	6,432,800.00	500	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			12.87910		13.08620			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			12.93020		13.13950			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			12.99900		13.20810			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.27930		13.48190			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.57020		13.77200			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.65770		13.86470			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.74900		13.96140			0.0000	0.00	0	0
Total \$ / R Future												1,328,852,334.20	106,731	1,511,340
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,820.70870	2,009.900	46.13	1.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.00870	0.000	46.13	0.0000	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,177.51110	3,370.009	68.76	0.9995	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.11110	0.109	68.76	0.0005	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,917.41120	2,109.917	40.94	0.9999	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.01120	0.017	40.94	0.0001	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			28.51780	6.122	17.68	0.0621	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			195.91780	366.022	17.68	0.9379	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,715.61860	1,913.316	33.58	0.9999	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.01860	0.016	33.58	0.0001	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,684.41330	1,486.700	22.73	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.01330	0.000	22.73	0.0000	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			884.63460	687.067	18.64	0.9957	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.23460	0.367	18.64	0.0043	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			7.86170	21.675	14.64	0.1854	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			392.26170	208.375	14.64	0.8146	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			4.36060	9.715	15.30	0.0764	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			593.86060	401.515	15.30	0.9236	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			4.51490	9.783	14.47	0.0703	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			649.11490	456.683	14.47	0.9297	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			7.17950	14.935	14.11	0.0986	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			603.37950	413.435	14.11	0.9014	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			60.18680	118.695	13.46	0.4551	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			291.48680	152.195	13.46	0.5449	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			145.51590	262.317	14.16	0.7031	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			146.81590	65.817	14.16	0.2969	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			279.74960	427.660	14.50	0.8285	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			86.04960	36.160	14.50	0.1715	2,169,606.00	60,000	20,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			438.31590	607.995	15.21	0.9133	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			44.61590	16.495	15.21	0.0867	329,908.00	20,000	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			0.00000	267.241	13.79	0.6861	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			0.00000	75.741	13.79	0.3139	3,029,636.00	40,000	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			91.85520	171.744	13.35	0.5358	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			249.85520	131.944	13.35	0.4642	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			95.43150	177.688	13.38	0.5461	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			243.43150	127.888	13.38	0.4539	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			174.48040	91.071	14.05	0.3352	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			163.08040	277.571	14.05	0.6648	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			215.80010	345.138	14.39	0.7327	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			137.20010	68.638	14.39	0.2673	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			0.00000	255.114	12.97	0.6801	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			0.00000	81.614	12.97	0.3199	9,630.45	118	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,192.36480	1,388.173	18.54	0.9908	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			3.76480	1.673	18.54	0.0092	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,278.68860	3,476.624	31.02	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.08860	0.124	31.02	0.0005	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			0.00000	242.642	13.86	0.6226	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			0.00000	106.142	13.86	0.3774	12,524.78	118	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,818.73920	3,016.613	27.44	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.13920	0.113	27.44	0.0005	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			0.00000	393.097	14.62	0.7719	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			0.00000	56.597	14.62	0.2281	6,678.48	118	118
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			308.69610	447.121	14.80	0.7543	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			133.59610	74.021	14.80	0.2457	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,083.88030	1,269.527	17.14	0.9544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			60.53800	33.117	16.09	0.1076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			719.13800	889.817	16.09	0.8924	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			10.33500	15.578	12.77	0.0672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			951.73500	758.878	12.77	0.9328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			45.21500	84.850	12.76	0.2636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			556.61500	398.150	12.76	0.7364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			67.03210	119.044	12.97	0.3339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			478.43210	332.344	12.97	0.6661	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			855.30240	665.071	12.38	0.9086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			13.90240	21.771	12.38	0.0914	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			614.78700	448.587	12.62	0.7821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			33.38700	65.287	12.62	0.2179	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.05470	0.019	28.07	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,058.65470	5,256.719	28.07	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.05340	0.019	28.07	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,068.65340	5,266.719	28.07	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.05600	0.020	28.07	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,048.65600	5,246.720	28.07	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,739.54880	3,937.207	28.07	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.94880	0.507	28.07	0.0016	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,469.45940	2,667.309	20.87	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.85940	0.609	20.87	0.0025	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			28.82240	14.781	16.98	0.0520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,027.42240	1,211.481	16.98	0.9480	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			101.35210	59.591	15.44	0.1793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			509.95210	666.291	15.44	0.8207	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			300.93360	193.729	13.58	0.4680	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			159.53360	250.429	13.58	0.5320	62,607.28	250	115,480
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,642.47020	1,444.653	15.36	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.07020	1.353	15.36	0.0066	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			112.26850	66.486	15.27	0.1971	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			470.86850	623.186	15.27	0.8029	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			666.63910	494.514	12.50	0.8182	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			25.23910	51.214	12.50	0.1818	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			121.80010	72.567	15.13	0.2125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			440.40010	589.267	15.13	0.7875	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,499.40010	2,697.311	21.07	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.80010	0.611	21.07	0.0024	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			185.38020	114.512	14.43	0.3111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			293.98020	421.212	14.43	0.6889	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,859.33800	3,057.347	23.45	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.73800	0.647	23.45	0.0023	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			25.28030	12.827	17.14	0.0456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,170.37060	2,367.533	19.52	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.77060	0.833	19.52	0.0035	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,147.14120	951.212	13.54	0.9644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			5.74120	7.912	13.54	0.0356	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			360.62360	237.993	13.31	0.5406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			119.22360	194.693	13.31	0.4594	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,879.43390	4,077.065	28.07	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.83390	0.365	28.07	0.0012	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,070.85870	2,267.756	19.30	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.25870	1.056	19.30	0.0044	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			71.41250	40.013	15.88	0.1271	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			650.01250	816.713	15.88	0.8729	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,889.34330	3,087.351	23.64	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.74330	0.651	23.64	0.0023	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			79.17780	45.013	15.75	0.1408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			607.77780	771.713	15.75	0.8592	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,519.48550	3,717.458	27.80	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.88550	0.758	27.80	0.0023	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			40.90110	21.603	16.56	0.0734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			879.50110	1,058.303	16.56	0.9266	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,849.49010	4,047.092	28.07	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.89010	0.392	28.07	0.0013	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			12.84440	6.043	17.78	0.0228	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,371.44440	1,562.743	17.78	0.9772	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,789.32620	2,987.339	22.98	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.72620	0.639	22.98	0.0024	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			42.72820	22.654	16.51	0.0766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			861.32820	1,039.354	16.51	0.9234	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,769.55810	3,967.173	28.07	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.95810	0.473	28.07	0.0015	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			10.06700	4.705	18.00	0.0181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,468.66700	1,661.405	18.00	0.9819	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,738.71790	4,936.744	28.07	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.11790	0.044	28.07	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,358.88540	4,556.815	28.07	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.28540	0.115	28.07	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,638.74920	4,836.757	28.07	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.14920	0.057	28.07	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			19.04710	9.257	17.42	0.0338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,207.64710	1,395.957	17.42	0.9662	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			22.66800	11.316	17.25	0.0407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,131.26800	1,318.016	17.25	0.9593	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,568.77570	4,766.768	28.07	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.17570	0.068	28.07	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			18.63780	9.028	17.44	0.0331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,217.23780	1,405.728	17.44	0.9669	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			456.20690	314.082	13.03	0.6442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			74.80690	130.781	13.03	0.3558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			16.36600	7.765	17.57	0.0288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,274.96600	1,464.465	17.57	0.9712	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			463.54950	320.093	13.01	0.6515	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			72.14950	126.793	13.01	0.3485	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			19.89250	9.734	17.38	0.0354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,188.49250	1,376.434	17.38	0.9646	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,278.94250	4,476.840	28.07	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.34250	0.140	28.07	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			6.97360	3.239	18.32	0.0127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,615.57360	1,809.939	18.32	0.9873	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			39.15060	20.601	16.62	0.0703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			897.75060	1,077.301	16.62	0.9297	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			20.32960	9.981	17.36	0.0363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,178.92960	1,366.681	17.36	0.9637	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,009.22700	4,206.969	28.07	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.62700	0.269	28.07	0.0009	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			564.76080	405.141	12.74	0.7431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			43.36080	81.841	12.74	0.2569	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,149.39480	3,347.389	25.36	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.79480	0.689	25.36	0.0023	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,892.10810	2,088.329	18.92	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.50810	1.629	18.92	0.0066	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.69970	0.620	21.80	0.0024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,609.29970	2,807.320	21.80	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			427.50790	290.808	13.11	0.6148	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			86.10790	147.508	13.11	0.3852	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,659.30660	2,857.325	22.13	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.70660	0.625	22.13	0.0024	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			47.12620	87.934	12.78	0.2704	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			548.52620	391.234	12.78	0.7296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			74.42440	41.945	15.83	0.1324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			633.02440	798.645	15.83	0.8676	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,579.29590	2,777.317	21.60	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.69590	0.617	21.60	0.0024	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			69.55810	122.880	12.99	0.3412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			470.95810	326.180	12.99	0.6588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,908.60000	8,106.700	28.07	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	28.07	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,359.71860	2,557.302	20.15	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.11860	0.602	20.15	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			760.12250	576.101	12.29	0.8710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			18.72250	32.801	12.29	0.1290	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			540.49550	384.391	12.80	0.7227	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			49.09550	91.091	12.80	0.2773	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,443.55570	1,246.136	14.69	0.9866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.15570	2.836	14.69	0.0134	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			884.11730	692.998	12.50	0.9166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			12.71730	19.698	12.50	0.0834	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			903.38480	711.724	12.57	0.9215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			11.98480	18.424	12.57	0.0785	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			762.91090	936.116	16.22	0.9032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			54.31090	29.416	16.22	0.0968	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,049.09570	854.413	13.15	0.9509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			7.69570	11.113	13.15	0.0491	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			3.61760	4.741	14.12	0.0219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,295.01760	1,098.041	14.12	0.9781	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			4.96290	6.672	13.73	0.0303	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,196.36290	999.972	13.73	0.9697	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			138.46850	221.115	13.42	0.4961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			329.86850	214.415	13.42	0.5039	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			139.46200	220.760	13.46	0.4864	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			344.16200	227.260	13.46	0.5136	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,174.96680	1,358.621	17.23	0.9416	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			34.56680	19.421	17.23	0.0584	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,441.82620	3,640.605	25.61	0.9960	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.42620	1.405	25.61	0.0040	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,961.85970	3,160.544	22.81	0.9958	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.45970	1.344	22.81	0.0042	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			350.55580	241.257	13.60	0.4891	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			186.05580	275.757	13.60	0.5109	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,342.34340	1,529.041	17.32	0.9558	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			26.84340	14.541	17.32	0.0442	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			580.33640	734.510	15.45	0.7994	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			124.83640	80.010	15.45	0.2006	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			886.92440	701.067	12.48	0.8805	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			22.42440	35.567	12.48	0.1195	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,108.06010	1,288.001	16.97	0.9192	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			49.16010	29.901	16.97	0.0808	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			990.06450	1,166.053	16.68	0.8998	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			61.16450	37.953	16.68	0.1002	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			659.14810	499.545	12.85	0.7486	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			58.04810	97.645	12.85	0.2514	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,170.41030	1,347.513	16.92	0.9023	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			64.21030	41.613	16.92	0.0977	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,243.26470	3,442.570	21.73	0.9922	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.46470	3.070	21.73	0.0078	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,528.22580	1,711.657	17.12	0.9446	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			38.42580	22.157	17.12	0.0554	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,024.01370	3,222.756	20.79	0.9915	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.21370	3.256	20.79	0.0085	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			25.11020	13.346	17.31	0.0353	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,774.91020	1,962.846	17.31	0.9647	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,622.14800	1,806.826	17.18	0.9521	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			33.94800	18.926	17.18	0.0479	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			79.40410	122.364	12.92	0.2622	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			724.40410	567.564	12.92	0.7378	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,169.03900	1,343.375	16.79	0.8833	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			80.53900	54.975	16.79	0.1167	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,611.25630	3,810.519	21.55	0.9946	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.75630	2.119	21.55	0.0054	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,113.47240	3,311.885	20.45	0.9912	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.97240	3.486	20.45	0.0088	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			167.02290	235.113	13.35	0.3895	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			569.72290	437.813	13.35	0.6105	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			84.88660	58.802	16.83	0.1191	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,222.18660	1,396.102	16.83	0.8809	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,461.08290	3,659.858	20.45	0.9936	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.78290	2.558	20.45	0.0064	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,923.73060	2,111.596	17.98	0.9489	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			36.13060	23.797	17.98	0.0511	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,169.20390	1,336.281	16.54	0.8358	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			130.10390	96.481	16.54	0.1642	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,812.70770	4,011.781	18.90	0.9951	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.60770	1.981	18.90	0.0049	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,297.41790	3,494.644	18.83	0.9889	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			8.31790	4.844	18.83	0.0111	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,362.25120	3,559.504	18.31	0.9868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			10.05120	6.104	18.31	0.0132	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			402.23020	315.326	14.35	0.4211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			464.43020	578.726	14.35	0.5789	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,801.14380	1,602.837	13.16	0.9604	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			13.34380	16.237	13.16	0.0396	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			360.85990	281.691	14.59	0.3851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			533.05990	655.091	14.59	0.6149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,393.74500	2,582.437	18.41	0.9480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			41.54500	29.037	18.41	0.0520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			569.75750	451.988	13.64	0.5499	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			281.95750	365.388	13.64	0.4501	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			511.60960	402.836	13.82	0.5075	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			333.80960	426.236	13.82	0.4925	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,195.45340	3,391.476	18.32	0.9831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			13.25340	8.076	18.32	0.0169	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,264.03800	3,460.602	18.32	0.9847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.83800	7.202	18.32	0.0153	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			491.67410	386.800	13.91	0.4924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			353.87410	450.200	13.91	0.5076	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,044.09120	1,201.971	16.04	0.7880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			181.89120	138.571	16.04	0.2120	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			168.07320	127.742	16.20	0.1974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,110.27320	1,271.142	16.20	0.8026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,234.46550	4,434.757	18.28	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.26550	1.357	18.28	0.0033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			242.59890	186.788	15.45	0.2741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			814.79890	960.188	15.45	0.7259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,303.29130	3,500.143	18.31	0.9856	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			11.09130	6.743	18.31	0.0144	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,099.04960	925.506	12.58	0.8299	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			61.24960	88.906	12.58	0.1701	0.00	0	83,314

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		270.59150	209.399	15.23	0.3017	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		732.79150	872.799	15.23	0.6983	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		3,510.02440	3,708.145	18.29	0.9895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		7.82440	4.745	18.29	0.0105	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,016.17570	848.075	12.67	0.7982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		78.37570	111.475	12.67	0.2018	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		897.98530	739.727	12.85	0.7456	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		110.18530	153.127	12.85	0.2544	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		769.67900	912.193	15.33	0.7111	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		257.47900	198.793	15.33	0.2889	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,228.77730	1,048.084	12.43	0.8723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		40.97730	61.484	12.43	0.1277	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		688.19540	554.317	13.32	0.6291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		200.39540	267.717	13.32	0.3709	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		1,318.42570	1,133.668	12.34	0.8967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		30.62570	47.068	12.34	0.1033	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		417.82220	525.639	14.17	0.5512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		435.62220	342.239	14.17	0.4488	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		923.32100	1,075.014	15.74	0.7577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		211.12100	161.614	15.74	0.2423	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,141.60610	965.544	12.53	0.8448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		53.80610	78.944	12.53	0.1552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		182.58750	245.935	13.24	0.3510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		720.38750	582.535	13.24	0.6490	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		975.93200	810.741	12.72	0.7814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		88.13200	124.141	12.72	0.2186	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,337.39860	1,151.121	12.32	0.9012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		29.59860	44.521	12.32	0.0988	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		477.13640	375.170	13.98	0.4813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		369.33640	468.570	13.98	0.5187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		696.57620	833.742	15.12	0.6851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		284.37620	220.342	15.12	0.3149	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		434.66950	545.295	14.24	0.5617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		422.46950	331.895	14.24	0.4383	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		559.04750	683.771	14.68	0.6274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		346.84750	270.371	14.68	0.3726	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		390.52330	305.778	14.42	0.4111	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		482.72330	599.178	14.42	0.5889	299,589.00	500	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		580.85790	461.478	13.61	0.5578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		273.05790	354.878	13.61	0.4422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		55.03950	39.516	18.02	0.0690	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,117.23950	2,302.916	18.02	0.9310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		4,617.80380	4,416.605	17.70	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00380	0.005	17.70	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		638.83640	511.383	13.45	0.5973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		231.03640	304.783	13.45	0.4027	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			54.50180	39.118	18.04	0.0683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,126.70180	2,312.518	18.04	0.9317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			53.96850	38.724	18.06	0.0677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,136.16850	2,322.124	18.06	0.9323	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,170.20520	1,331.281	16.28	0.8011	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			175.40520	134.881	16.28	0.1989	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,002.72590	4,198.758	17.79	0.9945	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.92590	2.358	17.79	0.0055	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,459.98940	3,652.375	17.85	0.9873	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			15.18940	5.975	17.85	0.0127	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,764.53110	1,937.602	17.11	0.8675	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			122.53110	93.102	17.11	0.1325	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,284.65180	2,467.619	17.87	0.9129	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			78.95180	59.319	17.87	0.0871	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,171.51850	1,326.622	16.04	0.7663	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			229.01850	181.422	16.04	0.2337	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,180.53270	4,374.851	19.51	0.9835	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			18.03270	9.651	19.51	0.0165	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,641.87200	3,833.735	19.51	0.9705	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			29.37200	18.535	19.51	0.0295	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			225.72180	179.265	16.11	0.2283	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,220.32180	1,376.665	16.11	0.7717	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,969.40180	4,161.482	19.56	0.9772	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			24.80180	14.082	19.56	0.0228	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			119.40020	158.526	12.78	0.2301	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,084.80020	921.126	12.78	0.7699	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,090.02190	2,267.728	17.47	0.8868	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			108.02190	82.728	17.47	0.1132	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,072.30760	1,873.419	13.33	0.9543	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			19.60760	23.819	13.33	0.0457	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			739.50500	866.435	14.90	0.6310	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			402.20500	326.035	14.90	0.3690	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			80.24150	108.816	12.62	0.1693	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,292.94150	1,118.416	12.62	0.8307	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,174.24730	1,324.353	15.90	0.7384	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			278.54730	225.453	15.90	0.2616	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,428.99340	4,623.390	19.80	0.9782	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.29340	14.490	19.80	0.0218	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,836.30660	4,025.992	19.80	0.9621	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			40.60660	27.092	19.80	0.0379	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,847.65480	3,033.885	18.52	0.9202	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			78.95480	61.785	18.52	0.0798	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,058.49330	1,201.531	15.59	0.7024	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			329.79330	269.431	15.59	0.2976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,093.88060	3,282.617	18.94	0.9294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			69.78060	55.117	18.94	0.0706	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,374.59570	1,199.152	12.62	0.8315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			88.69570	116.652	12.62	0.1685	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,345.25890	4,537.641	19.83	0.9717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,284.63550	2,461.920	17.61	0.8822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			122.24440	95.788	17.58	0.1193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,266.34440	2,443.288	17.58	0.8807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			128.44300	100.748	17.49	0.1249	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			841.05800	709.511	13.46	0.6234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			295.15800	367.011	13.46	0.3766	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			121.38660	95.101	17.60	0.1186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,275.48660	2,452.601	17.60	0.8814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			120.53550	94.420	17.61	0.1178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			301.63510	246.452	15.86	0.2735	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			610.82070	721.763	14.44	0.5547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			536.72070	444.263	14.44	0.4453	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			703.78760	587.279	13.82	0.5484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			407.88760	494.779	13.82	0.4516	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,202.54300	2,378.248	17.49	0.8751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			138.89600	109.137	17.35	0.1343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			346.74170	425.851	13.63	0.4129	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			772.64170	648.351	13.63	0.5871	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,295.75270	1,449.115	16.12	0.7507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			271.65270	221.615	16.12	0.2493	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,175.73510	1,323.952	15.86	0.7265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			31.15890	20.141	19.83	0.0283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			552.53110	457.824	14.37	0.4558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			586.63110	695.324	14.37	0.5442	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			738.21770	859.856	14.79	0.6046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			464.11770	382.356	14.79	0.3954	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,102.99600	2,276.637	17.35	0.8657	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,175.78740	1,321.217	15.74	0.7137	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			327.98740	269.817	15.74	0.2863	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,656.22340	4,850.169	19.77	0.9742	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.42340	18.769	19.77	0.0258	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,027.48190	4,215.587	19.77	0.9563	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.68190	34.187	19.77	0.0437	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			513.32170	606.609	14.00	0.4746	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			723.42170	612.709	14.00	0.5254	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,261.36430	2,431.882	17.27	0.8439	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			181.66430	147.882	17.27	0.1561	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			546.88130	640.623	14.04	0.4728	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			760.68130	649.223	14.04	0.5272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,433.91560	1,264.928	12.85	0.7844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			161.81560	199.328	12.85	0.2156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,243.95800	1,086.152	13.05	0.7245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			231.85800	280.552	13.05	0.2755	0.00	0	4,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,673.82870	1,492.809	12.63	0.8460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			101.72870	127.209	12.63	0.1540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,751.89940	2,546.086	11.83	0.9804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.79940	10.486	11.83	0.0196	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			393.04770	333.060	15.89	0.2995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,370.94770	1,517.460	15.89	0.7005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,717.49640	1,872.649	16.42	0.7589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			309.59640	258.249	16.42	0.2411	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			829.21640	711.868	13.93	0.5511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			517.11640	606.268	13.93	0.4489	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			930.78100	1,053.949	14.94	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			552.88100	469.549	14.94	0.4004	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			193.82080	159.204	17.36	0.1578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,431.72080	2,603.604	17.36	0.8422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,333.79570	2,503.854	17.23	0.8332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			205.89570	169.453	17.23	0.1668	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,480.13310	1,308.694	12.81	0.7974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			148.03310	183.093	12.81	0.2026	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			192.76330	158.309	17.37	0.1570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,440.66330	2,612.709	17.37	0.8430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			191.71250	157.420	17.38	0.1562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,449.61250	2,621.820	17.38	0.8438	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			284.83700	340.422	13.18	0.3109	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,161.03700	1,009.522	13.18	0.6891	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			616.64410	712.050	14.11	0.4700	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			836.14410	722.250	14.11	0.5300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			0.00000	1,122.867	13.39	0.6830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			0.00000	403.867	13.39	0.3170	2,423,202.00	6,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			0.00000	1,935.496	16.38	0.7202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			0.00000	354.496	16.38	0.2798	2,126,978.40	6,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			454.92550	391.703	16.17	0.3043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,618.92330	1,764.677	16.16	0.6944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,626.82550	1,772.703	16.17	0.6957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			459.13270	395.658	16.15	0.3069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,611.03270	1,756.658	16.15	0.6931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			0.00000	2,336.865	11.25	0.9573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.00000	27.866	11.25	0.0427	167,193.00	6,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			457.02330	393.677	16.16	0.3056	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			441.68390	390.602	17.53	0.2482	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,779.78390	2,931.302	17.53	0.7518	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			444.60130	393.225	17.51	0.2497	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,762.70130	2,913.925	17.51	0.7503	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,618.55360	6,801.852	19.57	0.9375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			100.45360	81.152	19.57	0.0625	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			443.13950	391.911	17.52	0.2490	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,771.23950	2,922.610	17.52	0.7510	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			799.78750	723.625	16.68	0.3664	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,197.78750	2,323.425	16.68	0.6336	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			797.48490	721.508	16.69	0.3655	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,205.48490	2,331.308	16.69	0.6345	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			802.09860	725.750	16.67	0.3674	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,190.09860	2,315.550	16.67	0.6326	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,335.87240	2,465.068	16.89	0.6345	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			830.57240	752.768	16.89	0.3655	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			912.20280	828.559	16.89	0.3828	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,310.80280	2,439.559	16.89	0.6172	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			917.00800	832.964	16.88	0.3845	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,295.60800	2,423.964	16.88	0.6155	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			914.60130	830.758	16.89	0.3836	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,303.20130	2,431.758	16.89	0.6164	0.00	0	0
Total \$ / R Option												10,637,553.39	139,104	2,627,744
Total \$ / R												1,339,489,887.59	245,835	4,139,084
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.44330		12.64140			0.0000	435,515.50	35	427
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.58660		12.78780			0.0000	125,866.00	10	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.72250		12.92590			0.0000	127,225.00	10	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.99900		13.20810			0.0000	0.00	0	0
Total \$ / R MAXI Future												688,606.50	55	484
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,522.12720	720.233	17.63	0.0269	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			130,382.12720	149,390.233	17.63	0.9731	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,485.71290	702.391	17.65	0.0262	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			131,345.71290	150,372.391	17.65	0.9738	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,559.40850	738.531	17.61	0.0275	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			129,419.40850	148,408.531	17.61	0.9725	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,792.40680	9,526.710	16.70	0.1526	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			135,012.40680	151,866.710	16.70	0.8474	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,669.90280	9,424.974	16.71	0.1512	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			135,889.90280	152,764.974	16.71	0.8488	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,916.42390	9,629.583	16.68	0.1540	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			134,136.42390	150,969.583	16.68	0.8460	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,237.88630	8,790.836	17.74	0.1104	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			237,647.88630	255,540.836	17.74	0.8896	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,159.79390	8,728.522	17.75	0.1097	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			238,569.79390	256,478.522	17.75	0.8903	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,082.30910	8,666.709	17.76	0.1090	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			239,492.30910	257,416.709	17.76	0.8910	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			45,702.32840	39,367.723	16.16	0.3056	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			161,892.32840	176,467.723	16.16	0.6944	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			45,492.55120	39,170.254	16.17	0.3043	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			162,682.55120	177,270.254	16.17	0.6957	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	MAXI	On 14/06/2019	Foreign Exchange Option	14.36	Call			45,913.27250	39,565.817	16.15	0.3069	0.00	0	0
\$ / R	MAXI	On 14/06/2019	Foreign Exchange Option	14.36	Put			161,103.27250	175,665.817	16.15	0.6931	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												688,606.50	55	484
£ / R		On 15/05/2018	Foreign Exchange Future			16.68570		17.08340			0.0000	183,542.70	11	11
£ / R		On 18/06/2018	Foreign Exchange Future			16.78650		17.18620			0.0000	70,922,962.50	4,225	427,537
£ / R		On 17/09/2018	Foreign Exchange Future			17.05470		17.45940			0.0000	35,814,870.00	2,100	18,594
£ / R		On 14/12/2018	Foreign Exchange Future			17.31360		17.72320			0.0000	2,597,040.00	150	7,517
£ / R		On 18/03/2019	Foreign Exchange Future			17.59780		18.01390			0.0000	0.00	0	4,932
£ / R		On 14/06/2019	Foreign Exchange Future			17.86330		18.28340			0.0000	0.00	0	5,465
Total £ / R Future												109,518,415.20	6,486	464,056
£ / R		On 15/05/2018	Foreign Exchange Option	16.85	Put			52.85980	214.965	14.63	0.7135	0.00	0	0
£ / R		On 15/05/2018	Foreign Exchange Option	16.85	Call			286.25980	50.666	14.63	0.2865	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	0.20	Call			16,986.20000	16,586.500	26.87	1.0000	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	26.87	0.0000	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.89	Call			107.42450	42.286	15.35	0.1068	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.89	Put			811.22450	1,145.786	15.35	0.8932	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.50	Call			199.44730	90.973	14.90	0.2031	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.50	Put			513.24730	804.473	14.90	0.7969	0.00	0	500
£ / R		On 18/06/2018	Foreign Exchange Option	20.40	Put			3,215.72010	3,614.748	21.81	0.9965	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	20.40	Call			1.92010	1.248	21.81	0.0035	0.00	0	500
£ / R		On 18/06/2018	Foreign Exchange Option	17.90	Call			105.68540	41.389	15.36	0.1049	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.90	Put			819.48540	1,154.889	15.36	0.8951	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.91	Call			103.97090	40.509	15.37	0.1030	0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.91	Put			827.77090	1,164.009	15.37	0.8970	0.00	0	0
£ / R		On 17/09/2018	Foreign Exchange Option	18.25	Call			324.84220	216.846	15.38	0.2445	0.00	0	0
£ / R		On 17/09/2018	Foreign Exchange Option	18.25	Put			1,115.44220	1,412.146	15.38	0.7555	0.00	0	0
£ / R		On 17/09/2018	Foreign Exchange Option	18.26	Call			322.30630	215.071	15.40	0.2428	0.00	0	0
£ / R		On 17/09/2018	Foreign Exchange Option	18.26	Put			1,122.90630	1,420.371	15.40	0.7572	0.00	0	0
£ / R		On 17/09/2018	Foreign Exchange Option	18.24	Call			327.40070	218.633	15.37	0.2462	0.00	0	0
£ / R		On 17/09/2018	Foreign Exchange Option	18.24	Put			1,108.00070	1,403.933	15.37	0.7538	0.00	0	0
£ / R		On 14/12/2018	Foreign Exchange Option	18.12	Call			642.31290	478.840	15.02	0.3691	0.00	0	0
£ / R		On 14/12/2018	Foreign Exchange Option	18.12	Put			1,039.11290	1,285.240	15.02	0.6309	0.00	0	0
£ / R		On 14/12/2018	Foreign Exchange Option	18.13	Call			638.76260	476.040	15.03	0.3674	0.00	0	0
£ / R		On 14/12/2018	Foreign Exchange Option	18.13	Put			1,045.56260	1,292.440	15.03	0.6326	0.00	0	0
£ / R		On 14/12/2018	Foreign Exchange Option	18.11	Call			645.87570	481.656	15.01	0.3708	0.00	0	0
£ / R		On 14/12/2018	Foreign Exchange Option	18.11	Put			1,032.67570	1,278.056	15.01	0.6292	0.00	0	0
£ / R		On 18/03/2019	Foreign Exchange Option	18.29	Call			879.48430	693.649	15.15	0.4187	0.00	0	0
£ / R		On 18/03/2019	Foreign Exchange Option	18.29	Put			1,155.58430	1,385.849	15.15	0.5813	0.00	0	0
£ / R		On 18/03/2019	Foreign Exchange Option	18.30	Call			875.65980	690.478	15.16	0.4172	0.00	0	0
£ / R		On 18/03/2019	Foreign Exchange Option	18.30	Put			1,161.75980	1,392.678	15.16	0.5828	0.00	0	0
£ / R		On 18/03/2019	Foreign Exchange Option	18.31	Call			871.85710	687.320	15.17	0.4157	0.00	0	0
£ / R		On 18/03/2019	Foreign Exchange Option	18.31	Put			1,167.95710	1,399.520	15.17	0.5843	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,008.80800	817.724	15.25	0.4273	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,355.40800	1,584.424	15.25	0.5727	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,005.06320	814.534	15.26	0.4260	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,361.66320	1,591.234	15.26	0.5740	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,012.57360	820.926	15.25	0.4285	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,349.17360	1,577.626	15.25	0.5715	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												109,518,415.20	6,486	465,056
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11379		0.11550			0.0000	0.00	0	8,421
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11441		0.11613			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11585		0.11759			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11789		0.11967			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12239		0.12425			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			9.22470	6.958	20.41	0.0248	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,459.42470	1,627.558	20.41	0.9752	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			5.73020	3.674	27.13	0.0109	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,455.93020	2,624.274	27.13	0.9891	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			96.26490	63.148	17.44	0.1833	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			546.46490	683.748	17.44	0.8167	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,386.80000	822,558.500	25.81	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	25.81	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,386.80000	876,558.500	25.81	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	25.81	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,386.80000	877,558.500	25.81	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	25.81	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,386.80000	875,558.500	25.81	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	25.81	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			148.51880	116.899	19.27	0.1723	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,389.21880	1,532.199	19.27	0.8277	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			80.10460	55.185	21.95	0.0838	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,320.80460	2,470.485	21.95	0.9162	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			360.68690	293.907	16.85	0.3821	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			601.38690	709.206	16.85	0.6179	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			597.96500	514.992	16.78	0.4713	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			630.66500	726.091	16.78	0.5287	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			317.92180	270.663	18.87	0.2750	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,350.62180	1,481.763	18.87	0.7250	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,111.36480	980.283	13.89	0.7576	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			144.06480	191.383	13.89	0.2424	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			706.84740	633.479	18.37	0.4140	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,282.34740	1,393.979	18.37	0.5860	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			471.75100	419.941	19.77	0.2925	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,047.25100	2,180.441	19.77	0.7075	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,065.22980	973.442	16.78	0.5794	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			640.72980	733.942	16.78	0.4206	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			14.74060		14.95630			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.81900		15.03620			0.0000	8,698,753.00	587	113,021
€ / R	On	17/09/2018	Foreign Exchange Future			15.09590		15.31830			0.0000	7,804,580.30	517	58,975
€ / R	On	14/12/2018	Foreign Exchange Future			15.36940		15.59700			0.0000	7,684,700.00	500	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.67600		15.90960			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			15.94270		16.18040			0.0000	0.00	0	5,256
Total € / R Future												24,188,033.30	1,604	189,604
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			159.21090	299.687	13.47	0.7327	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			135.51090	60.287	13.47	0.2673	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			84.49190	45.437	14.33	0.1327	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			25.14370	49.743	11.46	0.1659	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			761.34370	568.743	11.46	0.8341	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			13.49160	14.346	11.20	0.0604	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,037.33170	1,820.297	15.82	0.9947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.13170	1.297	15.82	0.0053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			236.27090	350.997	12.87	0.6055	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			272.47090	169.997	12.87	0.3945	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			678.29190	856.437	14.33	0.8673	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			22.49210	40.547	11.37	0.1418	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			37.75970	19.045	14.99	0.0618	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,001.55970	1,200.045	14.99	0.9382	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			38.48720	72.468	11.64	0.2199	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			674.68720	491.468	11.64	0.7801	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,039.69160	823.346	11.20	0.9396	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.43580	13.053	11.42	0.0549	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			12.27460	7.056	15.94	0.0247	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,416.07460	1,628.056	15.94	0.9753	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,541.05770	1,323.775	13.91	0.9809	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.85770	4.774	13.91	0.0191	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			808.69210	609.547	11.37	0.8582	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			8.08480	7.971	12.59	0.0328	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			174.11310	102.624	13.47	0.2646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			387.91310	533.624	13.47	0.7354	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,593.81950	6,811.002	26.48	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.01950	0.002	26.48	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,078.63580	862.053	11.42	0.9451	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			564.59920	732.987	14.05	0.8268	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,513.97790	5,731.028	26.48	0.9999	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	20.55	Call			0.17790	0.028	26.48	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,574.85850	3,791.594	23.66	0.9982	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.05850	0.594	23.66	0.0018	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,294.28480	1,076.971	12.59	0.9672	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			108.69050	60.682	14.07	0.1701	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			572.49050	741.682	14.07	0.8299	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			106.61930	59.403	14.10	0.1670	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			580.41930	750.403	14.10	0.8330	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			110.79920	61.987	14.05	0.1732	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			94.31400	65.032	15.75	0.1005	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			93.37180	64.314	15.76	0.0995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.42730	11.858	20.24	0.0186	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,834.13400	1,616.061	11.37	0.9536	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			15.83400	20.161	11.37	0.0464	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,151.50180	966.195	11.81	0.8033	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			83.20180	120.295	11.81	0.1967	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,894.13900	2,087.705	15.77	0.9014	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,876.01400	2,069.132	15.75	0.8995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,572.94680	1,758.684	15.48	0.8612	478,361.97	272	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			131.24680	94.584	15.48	0.1388	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			299.42140	228.953	14.17	0.2965	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			831.12140	983.053	14.17	0.7035	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			943.13850	1,102.506	14.40	0.7369	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,313.10340	6,535.125	20.47	0.9980	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.40340	1.025	20.47	0.0020	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,255.12730	4,475.958	20.24	0.9814	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,885.07180	2,078.414	15.76	0.9005	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			92.43900	63.605	15.77	0.0986	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			261.43850	198.405	14.40	0.2631	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			148.78760	117.665	16.34	0.1281	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,431.78760	2,628.265	16.34	0.8719	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			147.86330	116.923	16.35	0.1274	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,440.86330	2,637.523	16.35	0.8726	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			146.94540	116.186	16.36	0.1267	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,449.94540	2,646.786	16.36	0.8733	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			693.54110	590.099	13.73	0.4320	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			933.94110	1,064.099	13.73	0.5680	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			700.81000	596.451	13.70	0.4356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			921.21000	1,050.451	13.70	0.5644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			697.16600	593.269	13.71	0.4338	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			927.56600	1,057.269	13.71	0.5662	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			682.71070	591.672	14.37	0.3833	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,362.31070	1,508.972	14.37	0.6167	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			679.75470	589.112	14.38	0.3820	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,369.35470	1,516.412	14.38	0.6180	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			676.80590	586.564	14.39	0.3806	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,376.40590	1,523.864	14.39	0.6194	0.00	0	0
Total € / R Option												478,361.97	272	607,230
Total € / R												24,666,395.27	1,876	796,834
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.33110		9.43810			0.0000	6,158,526.00	660	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.44600		9.55470			0.0000	3,778,400.00	400	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.55810		9.66800			0.0000	4,779,050.00	500	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.79280		9.90560			0.0000	0.00	0	0
Total AU\$ / R Future												14,715,976.00	1,560	24,847
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,075.15750	1,180.844	15.90	0.9882	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.46250	2.061	15.80	0.0125	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,055.36250	1,160.961	15.80	0.9875	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.35830	2.002	15.85	0.0122	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,065.25830	1,170.901	15.85	0.9878	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.25750	1.943	15.90	0.0118	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.78040	11.806	14.94	0.0363	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,593.08040	1,695.806	14.94	0.9637	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			18.46460	12.312	14.92	0.0377	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,573.76460	1,676.311	14.92	0.9623	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			18.11920	12.056	14.93	0.0370	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,583.41920	1,686.056	14.93	0.9630	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,855.92300	1,956.964	15.57	0.9281	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			43.43130	34.643	15.59	0.0711	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,865.43130	1,966.543	15.59	0.9289	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			44.42090	35.489	15.56	0.0727	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,846.42090	1,947.389	15.56	0.9273	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			43.92300	35.064	15.57	0.0719	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			220.19740	190.477	14.18	0.2392	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,314.59740	1,397.677	14.18	0.7608	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			218.43430	188.906	14.19	0.2375	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,322.83430	1,406.106	14.19	0.7625	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			216.68260	187.349	14.20	0.2359	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,331.08260	1,414.549	14.20	0.7641	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												14,715,976.00	1,560	24,847
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.71740		9.83220			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.96960		10.08720			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.22900	0.714	12.84	0.0056	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			990.02900	1,103.314	12.84	0.9944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.09940	0.667	12.84	0.0052	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			999.89940	1,113.267	12.84	0.9948	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.36580	0.765	12.84	0.0059	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			980.16580	1,093.365	12.84	0.9941	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			761.52770	669.910	12.53	0.7152	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			154.32770	180.310	12.53	0.2848	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			754.33310	663.386	12.54	0.7113	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			157.13310	183.786	12.54	0.2887	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			768.75810	676.476	12.52	0.7190	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			151.55810	176.876	12.52	0.2810	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.42660		12.62780			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.67170		12.87760			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			12.91320		13.12390			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.41630		13.63660			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			4.99780	3.429	20.95	0.0119	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,917.19780	2,116.829	20.95	0.9881	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			4.92950	3.380	20.99	0.0117	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,927.12950	2,126.780	20.99	0.9883	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.06730	3.479	20.91	0.0121	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,907.26730	2,106.879	20.91	0.9879	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			38.15970	29.818	17.38	0.0555	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,190.55970	2,388.118	17.38	0.9445	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			37.77310	29.549	17.40	0.0550	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,200.17310	2,397.849	17.40	0.9450	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			37.39090	29.284	17.42	0.0545	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,209.79090	2,407.584	17.42	0.9455	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			485.35430	391.390	13.08	0.4308	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			571.45430	688.190	13.08	0.5692	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			481.47680	388.167	13.10	0.4280	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			577.57680	694.966	13.10	0.5720	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			489.26160	394.640	13.06	0.4336	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			565.36160	681.440	13.06	0.5664	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			434.58770	373.205	14.92	0.3030	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,517.98770	1,676.905	14.92	0.6970	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			432.51720	371.433	14.93	0.3017	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,525.91720	1,685.133	14.93	0.6983	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			430.45370	369.667	14.95	0.3004	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,533.85370	1,693.367	14.95	0.6996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.95960		1.98380			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.97480		1.99930			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98940		2.01420			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01900		2.04380			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			488.63580	649.112	13.11	0.7161	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			195.50240	123.310	13.27	0.2488	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			557.50240	727.310	13.27	0.7512	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			168.15750	104.527	13.43	0.2171	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			630.15750	808.527	13.43	0.7829	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			226.63580	145.112	13.11	0.2839	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,540.52800	1,734.156	14.36	0.7995	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			216.56860	168.686	14.48	0.1876	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,623.56860	1,820.686	14.48	0.8124	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			200.84790	156.238	14.59	0.1755	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,707.84790	1,908.238	14.59	0.8245	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			233.52800	182.156	14.36	0.2005	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,465.67640	1,272.074	12.36	0.7016	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			323.67640	378.074	12.36	0.2984	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,397.87880	1,209.627	12.42	0.6816	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			355.87880	415.627	12.42	0.3184	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,332.10210	1,149.373	12.48	0.6614	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			390.10210	455.373	12.48	0.3386	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,469.29750	1,310.316	13.24	0.5832	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			831.29750	920.316	13.24	0.4168	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,417.72660	1,261.864	13.28	0.5689	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			879.72660	971.864	13.28	0.4311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,522.37600	1,360.285	13.19	0.5975	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			784.37600	870.285	13.19	0.4025	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			1.98990		2.01910			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.02780		2.05770			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.06510		2.09570			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21230		2.24270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,932.67900	2,221.626	18.39	0.9568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			21.21220	18.338	18.62	0.0386	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,030.21220	2,319.338	18.62	0.9614	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			19.05410	16.331	18.84	0.0345	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,128.05410	2,417.331	18.84	0.9655	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			23.67900	20.627	18.39	0.0432	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			85.70090	68.810	16.82	0.0780	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,008.70090	3,290.810	16.82	0.9220	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			79.70940	64.935	16.96	0.0737	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,102.70940	3,386.935	16.96	0.9263	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			74.14910	61.324	17.09	0.0698	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,197.14910	3,483.324	17.09	0.9302	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			961.50640	799.975	13.66	0.4939	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			804.50640	948.975	13.66	0.5061	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			916.28520	761.308	13.75	0.4762	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			859.28520	1,010.308	13.75	0.5238	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			872.89480	724.383	13.84	0.4589	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			915.89480	1,073.383	13.84	0.5411	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			915.31920	1,031.162	13.99	0.4065	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,848.49860	1,651.936	13.85	0.6185	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			821.49860	928.936	13.85	0.3815	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,794.45640	1,602.360	13.92	0.6060	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			867.45640	979.360	13.92	0.3940	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,742.31920	1,554.162	13.99	0.5935	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			1.58690		1.61210			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.60740		1.63280			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.62690		1.65250			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72020		1.74510			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			23.18790	9.337	16.46	0.0289	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,502.18790	1,740.337	16.46	0.9711	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			19.36820	7.913	16.75	0.0246	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,598.36820	1,838.913	16.75	0.9754	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			27.77170	11.064	16.17	0.0341	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,406.77170	1,642.064	16.17	0.9659	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,360.13830	2,591.382	17.43	0.9117	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			103.90520	76.915	17.17	0.1024	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,175.90520	2,402.915	17.17	0.8976	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			95.68280	70.895	17.30	0.0951	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,267.68280	2,496.895	17.30	0.9049	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			88.13830	65.382	17.43	0.0883	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,157.30870	977.291	13.27	0.6548	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			332.30870	408.291	13.27	0.3452	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,095.60650	922.170	13.39	0.6310	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			370.60650	453.170	13.39	0.3690	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,221.52550	1,035.048	13.16	0.6786	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			296.52550	366.048	13.16	0.3214	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,028.63880	908.931	15.10	0.4738	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,177.63880	1,306.931	15.10	0.5262	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			991.58160	875.462	15.20	0.4603	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,240.58160	1,373.462	15.20	0.5397	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,067.13190	943.767	15.01	0.4877	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,116.13190	1,241.767	15.01	0.5123	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			0.12300		0.12470			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12240		0.12440			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12150		0.12330			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11820		0.12150			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			1.55210		1.56800			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57540		1.59170			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59810		1.61460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64430		1.66160			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			8.63090		8.83470			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.73270		8.93910			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.83250		9.04110			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.33850		9.54520			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			3.61620	1.603	17.04	0.0100	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,008.91620	1,210.703	17.04	0.9900	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			3.50620	1.557	17.09	0.0097	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,018.80620	1,220.657	17.09	0.9903	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			3.73030	1.650	16.99	0.0103	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			999.03030	1,200.750	16.99	0.9897	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			47.53660	26.919	14.83	0.0796	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,038.43660	1,224.219	14.83	0.9204	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			46.55450	26.353	14.84	0.0782	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,047.45450	1,233.653	14.84	0.9218	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			48.53640	27.499	14.82	0.0811	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,029.43640	1,214.799	14.82	0.9189	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			420.89770	310.997	12.91	0.4805	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			299.79770	398.497	12.91	0.5195	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			415.83580	307.113	12.92	0.4761	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			304.73580	404.613	12.92	0.5239	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			410.82230	303.270	12.94	0.4717	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			309.72230	410.770	12.94	0.5283	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			416.71670	340.399	14.59	0.3748	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			791.51670	921.899	14.59	0.6252	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			413.58610	337.748	14.60	0.3724	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			798.38610	929.248	14.60	0.6276	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			419.87520	343.072	14.57	0.3771	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			784.67520	914.572	14.57	0.6229	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			1.25170		1.27150			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25970		1.27660			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26750		1.28170			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32860		1.34240			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			485.00000	683.000		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			585.00000	783.000		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			385.00000	583.000		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			934.00000	1,103.000		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			1,034.00000	1,203.000		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			834.00000	1,003.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			217.00000	75.000		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			117.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	25.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			317.00000	175.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			224.00000	86.000		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			124.00000	0.000		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
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	14.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			324.00000	186.000		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			1.34900		1.35950			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35500		1.36530			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			1.19090		1.18940			0.0000	0.00	0	2,508
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.19940		1.19790			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			8.74010	0.11301	8.61090			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11301	792.70580	1,252.501	14.37	0.3928	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11301	3,483.70580	2,651.501	14.37	0.6072	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11301	761.25300	1,210.183	14.33	0.3843	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11301	3,552.25300	2,709.183	14.33	0.6157	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11301	824.97800	1,295.671	14.42	0.4014	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11301	3,415.97800	2,594.671	14.42	0.5986	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11301	3,752.37010	4,750.250	17.40	0.7763	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11301	1,043.37010	749.250	17.40	0.2237	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			8.78780	0.11301	8.65820			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.63210	0.11301	8.50390			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		0.11301	1,627.05220	2,407.564	15.43	0.6152	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11301	3,002.92130	2,193.731	14.16	0.5897	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11301	1,745.05220	1,229.564	15.43	0.3848	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11301	1,573.95880	2,341.361	15.36	0.6068	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11301	1,791.95880	1,263.361	15.36	0.3932	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11301	1,681.07680	2,474.561	15.49	0.6235	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11301	1,699.07680	1,196.561	15.49	0.3765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11301	684.92130	1,171.731	14.16	0.4103	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11301	2,678.57300	3,354.366	15.56	0.5345	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11301	3,639.57300	3,033.366	15.56	0.4655	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11301	5,351.03570	6,292.286	17.55	0.7182	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11301	2,012.03570	1,671.286	17.55	0.2818	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11301	2,628.55570	3,295.340	15.52	0.5295	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11301	3,689.55570	3,074.340	15.52	0.4705	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11301	2,579.07170	3,236.796	15.47	0.5245	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11301	3,740.07170	3,115.796	15.47	0.4755	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			9.28380		9.42630			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.41040		9.55450			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.53060		9.67610			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.09280		10.23540			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			15.01010	7.573	14.74	0.0423	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			688.71010	823.773	14.74	0.9577	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			14.50770	7.322	14.79	0.0410	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			698.20770	833.522	14.79	0.9590	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			15.53090	7.833	14.70	0.0437	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			679.23090	814.033	14.70	0.9563	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			134.41120	97.376	13.25	0.2330	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			579.91120	686.976	13.25	0.7670	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			132.19420	95.656	13.27	0.2295	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			587.69420	695.256	13.27	0.7705	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			136.66610	99.126	13.23	0.2365	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			572.16610	678.726	13.23	0.7635	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			526.90890	434.283	11.95	0.5910	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			220.80890	273.683	11.95	0.4090	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			521.04870	429.059	11.96	0.5865	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			224.94870	278.459	11.96	0.4135	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			532.81550	439.555	11.94	0.5956	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			216.71550	268.955	11.94	0.4044	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			430.21960	492.285	12.70	0.4489	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			665.45480	584.066	12.67	0.5571	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			420.05480	481.266	12.67	0.4429	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			660.51920	579.560	12.69	0.5541	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			425.11920	486.760	12.69	0.4459	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			655.61960	575.085	12.70	0.5511	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.89100		2.92600			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.82820		2.86260			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.76850		2.80160			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.73310		2.77090			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			0.46740	0.368	27.29	0.0047	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			734.46740	769.368	27.29	0.9953	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.46540	0.365	27.54	0.0046	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			744.46540	779.365	27.54	0.9954	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.46950	0.371	27.03	0.0047	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			724.46950	759.371	27.03	0.9953	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.78100	4.670	16.35	0.0430	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			504.18100	536.470	16.35	0.9570	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.35210	4.332	16.35	0.0402	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			513.75210	546.132	16.35	0.9598	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.23700	5.030	16.35	0.0458	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			494.63700	526.830	16.35	0.9542	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			67.39730	57.854	15.32	0.2967	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			235.79730	259.354	15.32	0.7033	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			64.85450	55.616	15.36	0.2875	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			243.25450	267.117	15.36	0.7125	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			70.03140	60.173	15.28	0.3060	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			228.43140	251.673	15.28	0.6940	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			27.44760	23.300	17.97	0.1027	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			786.54760	820.200	17.97	0.8973	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			27.07540	22.965	18.04	0.1012	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			796.17540	829.865	18.04	0.8988	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			27.82990	23.644	17.89	0.1043	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			776.92990	810.544	17.89	0.8957	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			1.24030		1.25380			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21380		1.22840			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18940		1.20250			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14030		1.15350			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 477 963 365.20	116,436	2,209,905
Total Options									11 115 915.35	139,376	3,287,174
Grand Total:									1,489,079,280.55	255,812	5,497,079