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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/03/2018 Foreign Exchange Future			11.64280		11.78180			0.0000	593,782,800.00	51,000	0
\$ / R On 27/03/2018 Foreign Exchange Future			11.65750		11.78180			0.0000	0.00	0	0
\$ / R On 28/03/2018 Foreign Exchange Future			11.65760		11.78170			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.65760		11.78310			0.0000	0.00	0	11,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.66790		11.79430			0.0000	933,432,000.00	80,000	40,250
\$ / R On 16/04/2018 Foreign Exchange Future			11.68520		11.81150			0.0000	0.00	0	54
\$ / R On 17/04/2018 Foreign Exchange Future			11.68700		11.81320			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.69910		11.82530			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.70080		11.82700			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.70260		11.82870			0.0000	1,170,260.00	100	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.70950		11.83560			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.71250		11.83870			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.72010		11.84640			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.72320		11.84950			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.72620		11.85260			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.73080		11.85720			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.73230		11.85870			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.73690		11.86340			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.75650		11.88330			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.78270		11.90990			0.0000	1,128,912,269.70	95,811	855,846
\$ / R On 29/06/2018 Foreign Exchange Future			11.79870		11.92620			0.0000	0.00	0	1,790

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			11.80310		11.93070			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.80900		11.93670			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.82980		11.95770			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.83570		11.96370			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.83720		11.96520			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			11.84020		11.96830			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			11.84610		11.97430			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.85650		11.98480			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.86540		11.99380			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.89210		12.02080			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.91730		12.04630			0.0000	703,120.70	59	50,427
\$ / R	On	28/09/2018	Foreign Exchange Future			11.93360		12.06290			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			11.97310		12.10340			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			11.97900		12.10930			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			11.98190		12.11230			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			11.98920		12.11980			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.00090		12.13180			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.00530		12.13630			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.02580		12.15730			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.04190		12.17380			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.04630		12.17830			0.0000	385,481.60	32	21,336
\$ / R	On	31/12/2018	Foreign Exchange Future			12.07110		12.20370			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.13430		12.26800			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.18170		12.31620			0.0000	0.00	0	2,515
\$ / R	On	14/06/2019	Foreign Exchange Future			12.32100		12.45470			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.61270		12.74340			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.90880		13.04120			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			12.98530		13.11950			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.06500		13.20130			0.0000	0.00	0	0
Total \$ / R Future												2,658,385,932.00	227,002	1,134,902
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Put			100.82850	217.200	13.90	1.0000	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Call			22.62850	0.000	13.90	0.0000	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Put			300.51240	437.200	13.90	1.0000	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Call			2.31240	0.000	13.90	0.0000	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Put			718.77670	842.508	36.73	0.9999	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Call			0.57670	0.008	36.73	0.0001	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			50.89510	86.409	14.20	0.6924	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			112.59510	24.009	14.20	0.3076	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			33.68620	46.946	13.28	0.5064	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			155.38620	44.546	13.28	0.4936	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			116.93010	197.964	16.19	0.9131	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			48.63010	5.564	16.19	0.0869	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Put			237.27090	343.402	18.48	0.9825	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Call			18.97090	1.002	18.48	0.0175	0.00	0	5,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			111.86490	186.075	15.92	0.8437	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			64.96490	13.675	15.92	0.1563	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put			208.04890	307.233	18.02	0.9406	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call			31.14890	4.833	18.02	0.0594	0.00	0	60,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,216.94820	1,342.410	32.61	0.9999	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.04820	0.010	32.61	0.0001	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			98.28620	24.324	14.80	0.2594	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			75.18620	126.724	14.80	0.7406	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			138.97290	222.269	16.57	0.8839	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			52.07290	9.869	16.57	0.1161	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			116.60060	31.100	14.31	0.3190	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			63.50060	103.500	14.31	0.6810	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,816.98110	2,942.400	37.00	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.08110	0.000	37.00	0.0000	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			258.43080	349.752	13.99	0.8736	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			52.73080	17.652	13.99	0.1264	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			297.72220	395.387	14.25	0.9015	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			42.02220	13.287	14.25	0.0985	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			53.75670	73.780	12.42	0.4046	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			238.05670	131.680	12.42	0.5954	13,168,030.00	100,000	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			443.36280	543.564	14.17	0.8990	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			44.86280	18.764	14.17	0.1010	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			213.24790	281.618	13.16	0.7064	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			126.44790	68.618	13.16	0.2936	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,465.08860	2,591.108	22.77	0.9990	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.38860	0.208	22.77	0.0010	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,173.39260	3,299.458	27.73	0.9990	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.39260	0.258	27.73	0.0010	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,983.13600	4,109.245	29.19	0.9998	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.13600	0.045	29.19	0.0002	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			376.02210	462.604	14.07	0.7922	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			94.72210	55.204	14.07	0.2078	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			243.66430	310.449	13.29	0.6524	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			169.26430	109.949	13.29	0.3476	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			219.71590	282.469	13.16	0.6231	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			185.31590	121.969	13.16	0.3769	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			372.69520	456.761	13.94	0.7698	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			108.29520	66.261	13.94	0.2302	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			271.36810	186.646	12.58	0.5161	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			135.76810	177.146	12.58	0.4839	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,395.19940	3,521.107	29.07	0.9980	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.79940	0.607	29.07	0.0020	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			227.72830	153.304	12.85	0.4479	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			172.12830	223.804	12.85	0.5521	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			238.14860	161.132	12.78	0.4646	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			162.54860	211.632	12.78	0.5354	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,965.76560	2,091.128	19.13	0.9970	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1.36560	0.628	19.13	0.0030	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,824.85740	3,950.702	29.07	0.9993	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.45740	0.202	29.07	0.0007	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			186.52000	240.737	12.98	0.5633	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			225.22000	153.237	12.98	0.4367	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			705.05360	811.765	15.21	0.9066	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			43.75360	24.265	15.21	0.0934	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			409.82400	308.011	12.37	0.6860	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			71.12400	95.511	12.37	0.3140	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			312.64150	386.139	13.60	0.6874	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			159.04150	106.239	13.60	0.3126	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,781.31540	3,907.261	27.44	0.9985	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.81540	0.461	27.44	0.0015	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			923.37740	1,035.811	15.82	0.9315	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			32.87740	19.011	15.82	0.0685	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			2.37960	1.186	18.52	0.0051	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,012.87960	2,137.986	18.52	0.9949	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,548.67050	2,674.637	20.96	0.9968	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1.27050	0.837	20.96	0.0032	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			39.11570	23.829	15.81	0.0793	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			931.91570	1,043.029	15.81	0.9207	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,903.51140	4,029.611	26.37	0.9987	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.71140	0.411	26.37	0.0013	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,644.24770	2,770.189	21.22	0.9964	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			1.44770	0.989	21.22	0.0036	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,442.86070	2,568.735	19.86	0.9960	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1.56070	1.035	19.86	0.0040	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			466.55750	552.363	14.30	0.7618	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			125.25750	84.663	14.30	0.2382	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			969.74420	846.812	12.92	0.9409	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			11.04420	14.512	12.92	0.0591	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			321.49950	238.457	12.83	0.5326	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			162.79950	206.157	12.83	0.4674	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			330.76680	401.478	13.75	0.6543	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			194.16680	138.378	13.75	0.3457	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,548.97890	3,675.006	23.80	0.9958	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.27890	1.506	23.80	0.0042	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,925.35870	2,048.435	17.33	0.9837	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			8.65870	4.935	17.33	0.0163	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,007.63980	4,134.072	23.80	0.9983	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.93980	0.572	23.80	0.0017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,740.42950	4,867.431	21.29	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.32950	0.131	21.29	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			234.08030	181.010	14.08	0.3504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			444.18030	518.310	14.08	0.6496	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,881.89380	4,008.145	21.29	0.9976	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.79380	0.845	21.29	0.0024	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,625.92300	2,751.731	19.03	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.82300	4.431	19.03	0.0122	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.71960	2.251	21.01	0.0061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,343.81960	3,469.551	21.01	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			181.63940	138.394	14.56	0.2809	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			571.73940	655.694	14.56	0.7191	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,393.72760	3,519.460	21.15	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.62760	2.160	21.15	0.0058	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			457.71110	533.001	14.13	0.6579	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			227.61110	175.701	14.13	0.3421	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			48.47450	34.264	16.59	0.0827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,338.57450	1,451.564	16.59	0.9173	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,313.87730	3,439.608	20.93	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.77730	2.308	20.93	0.0062	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			527.82230	608.660	14.40	0.6973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			197.72230	151.360	14.40	0.3027	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,640.10000	8,767.300	21.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	21.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,094.36310	3,220.096	20.33	0.9924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			4.26310	2.796	20.33	0.0076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			317.33450	250.501	13.49	0.4519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			307.43450	367.801	13.49	0.5481	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			224.44000	173.103	14.16	0.3380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			464.54000	540.403	14.16	0.6620	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			767.43730	657.627	12.41	0.8110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			57.53730	74.927	12.41	0.1890	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			381.37910	303.318	13.18	0.5194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			241.47910	290.618	13.18	0.4806	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			392.02590	312.704	13.15	0.5301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			232.12590	280.004	13.15	0.4699	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,477.59310	1,593.806	16.81	0.9342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			37.49310	26.506	16.81	0.0658	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			478.76190	390.130	12.95	0.6113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			168.86190	207.430	12.95	0.3887	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			90.02710	114.485	12.61	0.2583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			649.92710	547.185	12.61	0.7417	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			117.67470	147.486	12.75	0.3089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			577.57470	480.186	12.75	0.6911	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			365.80670	289.644	13.22	0.5034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			255.90670	306.944	13.22	0.4966	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			209.68720	254.424	13.08	0.4429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			419.58720	337.124	13.08	0.5571	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			450.92440	525.635	14.11	0.6537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			230.82440	178.335	14.11	0.3463	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03550	0.011	21.29	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
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,790.13550	5,917.311	21.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03470	0.011	21.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,800.13470	5,927.311	21.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03620	0.011	21.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,780.13620	5,907.312	21.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,470.66860	4,597.538	21.29	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.56860	0.238	21.29	0.0007	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,204.10550	3,329.836	20.63	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			4.00550	2.536	20.63	0.0069	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			22.61860	16.125	17.24	0.0419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,752.71860	1,873.425	17.24	0.9581	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			61.66140	44.242	16.37	0.1036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,201.76140	1,311.542	16.37	0.8964	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			136.78940	102.337	15.08	0.2174	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			726.88940	819.637	15.08	0.7826	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			938.59990	822.910	12.28	0.8843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			28.69990	40.210	12.28	0.1157	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			66.24140	48.158	16.30	0.1115	963,164.00	20,000	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,156.34140	1,265.458	16.30	0.8885	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			276.63400	216.264	13.76	0.4036	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			366.73400	433.564	13.76	0.5964	2,167,820.00	5,000	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			70.16110	51.097	16.20	0.1177	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,120.26110	1,228.397	16.20	0.8823	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,234.04050	3,359.771	20.71	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			3.94050	2.471	20.71	0.0067	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			95.07390	69.988	15.69	0.1561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			935.17390	1,037.288	15.69	0.8439	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,593.18190	3,718.834	21.29	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.08190	1.534	21.29	0.0042	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			20.35000	14.553	17.33	0.0382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,810.45000	1,931.853	17.33	0.9618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			40.86170	28.877	16.74	0.0710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,430.96170	1,546.177	16.74	0.9290	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,904.89140	3,030.640	19.80	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			4.79140	3.339	19.80	0.0092	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			543.31560	448.761	12.81	0.6649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			133.41560	166.061	12.81	0.3351	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			157.63530	119.221	14.83	0.2476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			647.73530	736.521	14.83	0.7524	5,464,983.59	7,420	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,610.52910	4,737.475	21.29	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.42910	0.175	21.29	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,805.22030	2,930.983	19.53	0.9899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			5.12030	3.684	19.53	0.0101	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			46.85260	33.113	16.62	0.0802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,356.95260	1,470.413	16.62	0.9198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,623.01630	3,748.743	21.29	0.9960	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	Call			2.91630	1.443	21.29	0.0040	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			51.00730	36.065	16.55	0.0865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,311.10730	1,423.365	16.55	0.9135	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,250.97900	4,377.685	21.29	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.87900	0.385	21.29	0.0012	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			29.92990	21.212	17.00	0.0538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,600.02990	1,718.512	17.00	0.9462	12,751,356.81	7,420	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,580.55590	4,707.487	21.29	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.45590	0.187	21.29	0.0006	1,386.06	7,420	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			11.94930	8.735	17.77	0.0238	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,102.04930	2,226.035	17.77	0.9762	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,523.50980	3,649.067	21.29	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.40980	1.767	21.29	0.0048	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			30.99040	21.951	16.97	0.0555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,581.09040	1,699.251	16.97	0.9445	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,500.63550	4,627.523	21.29	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.53550	0.223	21.29	0.0007	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			9.99600	7.380	17.92	0.0204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,200.09600	2,324.680	17.92	0.9796	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,470.17110	5,597.324	21.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.07110	0.024	21.29	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,090.25960	5,217.359	21.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.15960	0.059	21.29	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,370.18820	5,497.331	21.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.08820	0.031	21.29	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			16.16900	11.657	17.52	0.0311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,936.26900	2,058.957	17.52	0.9689	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			18.63010	13.361	17.40	0.0353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,858.73010	1,980.661	17.40	0.9647	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,300.20240	5,427.336	21.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.10240	0.036	21.29	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			15.88450	11.460	17.53	0.0307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,945.98450	2,068.760	17.53	0.9693	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			192.21300	146.909	14.46	0.2953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			542.31300	624.209	14.46	0.7047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			14.27850	10.349	17.62	0.0279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,004.37850	2,127.649	17.62	0.9721	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			194.94990	149.117	14.43	0.2990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			535.04990	616.417	14.43	0.7010	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			16.75250	12.061	17.49	0.0321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,916.85250	2,039.361	17.49	0.9679	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,010.28870	5,137.371	21.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.18870	0.071	21.29	0.0002	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			7.64460	6.035	18.26	0.0167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,347.74460	2,473.335	18.26	0.9833	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			28.90500	20.497	17.03	0.0522	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,619.00500	1,737.797	17.03	0.9478	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			17.05230	12.269	17.47	0.0326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,907.15230	2,029.569	17.47	0.9674	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,696.73510	3,822.508	19.94	0.9966	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.93510	1.208	19.94	0.0034	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,899.83110	2,020.722	17.72	0.9543	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			26.03110	19.422	17.72	0.0457	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,175.00700	4,301.739	19.94	0.9987	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.20700	0.439	19.94	0.0013	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,070.92110	2,193.230	17.97	0.9617	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			21.62110	16.330	17.97	0.0383	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,704.61750	1,821.801	17.32	0.9328	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			41.31750	30.801	17.32	0.0672	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			296.83030	237.767	14.02	0.3983	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			430.13030	498.767	14.02	0.6017	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,827.90940	1,946.879	17.55	0.9427	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			34.60940	25.878	17.55	0.0573	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,885.36480	2,002.900	17.58	0.9338	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			43.06480	32.700	17.58	0.0662	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			21.37030	15.045	18.29	0.0321	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,507.67030	2,629.345	18.29	0.9679	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,978.74500	4,105.459	18.62	0.9969	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.44500	1.159	18.62	0.0031	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,255.64660	2,376.723	18.19	0.9542	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			29.34660	22.423	18.19	0.0458	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,759.87750	3,886.067	18.62	0.9954	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.57750	1.767	18.62	0.0046	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,351.67660	2,472.590	18.24	0.9592	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			26.87660	19.790	18.24	0.0408	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			443.45500	508.584	14.05	0.5733	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			351.75500	288.785	14.05	0.4267	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,849.09010	3,975.580	18.31	0.9957	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.39010	1.680	18.31	0.0043	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,877.97730	1,994.115	17.47	0.9237	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			52.27730	40.216	17.47	0.0763	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,347.12570	4,474.545	18.31	0.9982	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.42570	0.645	18.31	0.0018	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			286.78070	234.395	14.61	0.3487	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			54.77360	42.481	17.51	0.0780	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,929.97360	2,045.981	17.51	0.9220	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,197.37540	4,324.477	18.02	0.9974	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.17540	0.977	18.02	0.0026	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			621.98070	697.895	14.61	0.6513	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,651.50110	2,771.567	17.92	0.9660	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			25.30110	16.967	17.92	0.0340	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,033.02810	4,162.366	18.88	0.9907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.82810	4.466	18.88	0.0093	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,860.12200	1,971.960	17.21	0.8957	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			80.92200	64.060	17.21	0.1043	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,550.85070	4,679.929	18.88	0.9955	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.65070	2.029	18.88	0.0045	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			229.96610	190.338	15.55	0.2592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,033.66610	1,123.038	15.55	0.7408	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,129.01190	1,016.482	12.71	0.8301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			82.71190	99.182	12.71	0.1699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,119.63600	3,245.934	18.89	0.9612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			25.93600	23.234	18.89	0.0388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			314.41210	262.820	14.87	0.3401	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			768.11210	845.520	14.87	0.6599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,101.61270	4,230.100	19.30	0.9862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.91270	7.400	19.30	0.0138	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,933.61350	4,061.941	19.30	0.9831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.91350	9.241	19.30	0.0169	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,002.73810	4,131.136	19.30	0.9845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			9.03810	8.436	19.30	0.0155	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			208.58280	172.254	15.77	0.2377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,122.28280	1,214.954	15.77	0.7623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,715.13600	1,822.362	16.84	0.8656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			111.43600	89.662	16.84	0.1344	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			103.49110	83.150	16.96	0.1257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,787.19110	1,895.850	16.96	0.8743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			284.96300	237.318	15.09	0.3125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			848.66300	930.018	15.09	0.6875	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			145.98500	118.208	16.42	0.1715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,459.68500	1,560.908	16.42	0.8285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,042.27100	4,170.706	19.30	0.9852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.57100	8.006	19.30	0.0148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			274.96630	228.701	15.16	0.3030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			878.66630	961.401	15.16	0.6970	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			161.82130	131.406	16.26	0.1880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,365.52130	1,464.106	16.26	0.8120	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,250.16890	4,378.768	19.30	0.9885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.46890	6.068	19.30	0.0115	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,976.04990	5,104.942	19.30	0.9953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.34990	2.242	19.30	0.0047	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			491.69220	419.702	13.93	0.4906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			445.39220	502.402	13.93	0.5094	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,408.11640	1,507.926	16.33	0.8197	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			154.41640	125.226	16.33	0.1803	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			614.46580	531.152	13.54	0.5783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			318.16580	363.852	13.54	0.4217	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			376.04360	317.038	14.49	0.3956	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			629.74360	699.738	14.49	0.6044	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			760.63480	667.883	13.21	0.6683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			214.33480	250.583	13.21	0.3317	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			562.62020	483.100	13.67	0.5427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			366.32020	415.800	13.67	0.4573	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			35.35910	29.908	18.51	0.0492	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,839.05910	2,962.608	18.51	0.9508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			641.79160	556.581	13.48	0.5963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			295.49160	339.281	13.48	0.4037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			699.29800	610.296	13.34	0.6324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			252.99800	292.996	13.34	0.3676	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			34.98390	29.645	18.52	0.0488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,848.68390	2,972.345	18.52	0.9512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			34.61270	29.384	18.54	0.0484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,858.31270	2,982.084	18.54	0.9516	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,197.71070	4,325.027	19.39	0.9846	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			10.61070	8.627	19.39	0.0154	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,845.90860	1,954.380	17.01	0.8720	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			108.80860	87.980	17.01	0.1280	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,742.44690	4,870.693	19.39	0.9918	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			5.34690	4.293	19.39	0.0082	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,467.52560	2,583.840	17.92	0.9074	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			80.92560	66.940	17.92	0.0926	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,006.74280	3,129.096	18.85	0.9334	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			56.04280	48.096	18.85	0.0666	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,375.60990	4,502.458	19.69	0.9778	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			17.90990	14.358	19.69	0.0222	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,833.58320	1,938.863	16.93	0.8442	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			145.88320	120.763	16.93	0.1558	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,917.73460	5,046.016	19.69	0.9870	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			10.03460	7.916	19.69	0.0130	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,703.97190	4,831.715	19.68	0.9828	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			13.77190	10.915	19.68	0.0172	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			423.87230	473.722	13.86	0.4510	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			643.67230	562.922	13.86	0.5490	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			144.52710	119.831	16.98	0.1530	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,884.72710	1,990.631	16.98	0.8470	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,802.74490	2,922.806	18.43	0.9163	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			74.54490	63.706	18.43	0.0837	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,392.23300	1,271.551	12.77	0.8547	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			85.93300	96.251	12.77	0.1453	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,337.31060	1,430.442	16.14	0.7517	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			253.61060	215.742	16.14	0.2483	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			321.94280	363.859	13.58	0.3766	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			788.24280	699.159	13.58	0.6234	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,565.42200	4,692.615	19.67	0.9738	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	30/11/2018	Foreign Exchange Option	16.70	Call			22.72200	18.415	19.67	0.0262	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,823.67140	1,926.438	16.85	0.8211	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			180.97140	152.238	16.85	0.1789	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,165.40250	5,294.327	19.67	0.9846	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			12.70250	10.127	19.67	0.0154	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,691.55940	1,790.568	16.62	0.7949	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			215.35940	182.468	16.62	0.2051	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,577.29560	3,701.043	19.62	0.9352	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			61.09560	52.943	19.62	0.0648	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,320.00800	1,410.639	16.04	0.7270	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			298.30800	256.939	16.04	0.2730	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			799.86400	869.662	14.84	0.5911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			478.16400	415.962	14.84	0.4089	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			86.34370	75.157	18.67	0.0904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,988.04370	3,108.857	18.67	0.9096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,819.51330	1,921.011	16.81	0.8109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			197.81330	167.311	16.81	0.1891	29,446.68	176	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			349.60490	301.894	15.62	0.3138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,131.30490	1,215.594	15.62	0.6862	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,162.10910	1,247.511	15.69	0.6934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			340.40910	293.811	15.69	0.3066	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,807.97770	2,926.860	18.35	0.9002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			96.27770	83.160	18.35	0.0998	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			85.85730	74.766	18.68	0.0899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,997.55730	3,118.466	18.68	0.9101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			862.30530	770.795	13.56	0.6389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			324.00530	364.495	13.56	0.3611	64,151.14	176	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			86.83370	75.552	18.65	0.0909	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,978.53370	3,099.252	18.65	0.9091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,078.41680	5,207.091	19.62	0.9807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			16.71680	13.391	19.62	0.0193	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,824.34730	3,947.355	19.62	0.9454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			52.64730	43.655	19.62	0.0546	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,753.47740	4,880.892	19.53	0.9707	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			27.17740	21.992	19.53	0.0293	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,814.14830	1,914.132	16.74	0.7995	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			217.84830	185.232	16.74	0.2005	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,391.67580	5,521.124	19.53	0.9827	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			15.37580	12.224	19.53	0.0173	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,963.14290	3,079.265	18.31	0.8813	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			131.14290	113.565	18.31	0.1187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			953.63610	862.450	13.83	0.6183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			437.43610	480.750	13.83	0.3817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			141.60430	124.829	18.52	0.1223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,155.40430	3,273.129	18.52	0.8777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			142.87370	125.903	18.49	0.1233	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,136.67370	3,254.203	18.49	0.8767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			271.36170	235.317	16.81	0.2192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,005.16170	2,103.617	16.81	0.7808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			142.23710	125.364	18.50	0.1228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,146.03710	3,263.664	18.50	0.8772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			335.50600	298.008	17.17	0.2379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,240.80600	2,337.008	17.17	0.7621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			333.98300	296.645	17.18	0.2369	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,249.28300	2,345.645	17.18	0.7631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			332.46810	295.294	17.19	0.2359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,257.76810	2,354.294	17.19	0.7641	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			360.72060	334.134	18.71	0.2129	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,417.32060	3,521.434	18.71	0.7871	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,324.84720	7,445.353	19.56	0.9525	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			68.24720	58.053	19.56	0.0475	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			359.82610	333.329	18.72	0.2124	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,426.42610	3,530.629	18.72	0.7876	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			358.94050	332.533	18.73	0.2119	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,435.54050	3,539.833	18.73	0.7881	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			646.87860	596.985	17.59	0.3128	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,785.67860	2,868.185	17.59	0.6872	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			650.44350	600.307	17.58	0.3144	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,769.24350	2,851.507	17.58	0.6856	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			648.65780	598.643	17.58	0.3136	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,777.45780	2,859.843	17.58	0.6864	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,925.89020	3,008.421	17.76	0.6859	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			675.39020	623.721	17.76	0.3141	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			744.15110	688.144	17.72	0.3312	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,882.85110	2,963.144	17.72	0.6688	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			742.28610	686.402	17.73	0.3304	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,890.98610	2,971.402	17.73	0.6696	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			740.42730	684.665	17.73	0.3297	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,899.12730	2,979.665	17.73	0.6703	0.00	0	0
Total \$ / R Option												34,610,338.28	147,612	2,419,522
Total \$ / R												2,692,996,270.28	374,614	3,554,424
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.78270		11.90990			0.0000	483,090.70	41	415
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.91730		12.04630			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.04630		12.17830			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.32100		12.45470			0.0000	0.00	0	0
Total \$ / R MAXI Future												483,090.70	41	499
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,353.64350	983.509	17.67	0.0266	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			203,363.64350	215,713.509	17.67	0.9734	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,329.74690	966.966	17.68	0.0262	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	18/06/2018	Foreign Exchange Option	13.94	Put		204,339.74690	216,696.966	17.68	0.9738		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		1,377.91690	1,000.342	17.65	0.0270		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		202,387.91690	214,730.342	17.65	0.9730		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		8,008.81410	6,408.792	17.37	0.0993		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		204,378.81410	215,678.792	17.37	0.9007		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		7,936.50680	6,350.062	17.38	0.0985		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		205,306.50680	216,620.062	17.38	0.9015		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		8,081.82970	6,467.972	17.35	0.1002		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		203,451.82970	214,737.972	17.35	0.8998		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		8,118.25070	7,100.005	18.85	0.0855		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		309,288.25070	321,470.005	18.85	0.9145		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		8,073.27210	7,063.864	18.87	0.0851		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		310,243.27210	322,433.864	18.87	0.9149		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		8,028.61150	7,027.820	18.88	0.0846		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		311,198.61150	323,397.820	18.88	0.9154		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		33,398.29890	29,664.510	17.18	0.2369		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		224,928.29890	234,564.510	17.18	0.7631		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		33,246.80550	29,529.436	17.19	0.2359		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		225,776.80550	235,429.436	17.19	0.7641		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		33,550.60170	29,800.749	17.17	0.2379		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		224,080.60170	233,700.749	17.17	0.7621		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											483,090.70	41	499
£ / R	On	30/04/2018	Foreign Exchange Future		16.68590	16.78460			0.0000		0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange Future		16.72790	16.82710			0.0000		0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future		16.82150	16.92180			0.0000		67,370,107.50	4,005	180,552
£ / R	On	17/09/2018	Foreign Exchange Future		17.07840	17.18110			0.0000		2,664,230.40	156	15,766
£ / R	On	14/12/2018	Foreign Exchange Future		17.32750	17.43480			0.0000		15,664,060.00	904	3,045
£ / R	On	18/03/2019	Foreign Exchange Future		17.59860	17.70870			0.0000		76,659,501.60	4,356	3,129
£ / R	On	14/06/2019	Foreign Exchange Future		17.86600	17.97440			0.0000		83,970,200.00	4,700	5,465
Total £ / R Future											246,328,099.50	14,121	207,977
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		591.59950	649.675	14.47	0.7561	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		146.19950	105.575	14.47	0.2439	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call		349.64490	287.389	13.92	0.4541	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put		372.54490	409.489	13.92	0.5459	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,721.80000	16,621.500	21.16	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.16	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		181.33690	149.176	15.57	0.2157	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,149.53690	1,217.676	15.57	0.7843	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		269.60610	226.397	15.02	0.3041	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		847.80610	904.897	15.02	0.6959	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,490.32490	3,587.275	18.53	0.9832	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		12.12490	8.775	18.53	0.0168	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	18/06/2018	Foreign Exchange Option	17.90	Call			179.46490	147.571	15.59	0.2137	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,157.66490	1,226.071	15.59	0.7863	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			177.61120	145.980	15.60	0.2118	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,165.81120	1,234.480	15.60	0.7882	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			363.50550	320.968	15.77	0.2901	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,432.40550	1,492.568	15.77	0.7099	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			361.20750	318.873	15.78	0.2886	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,440.10750	1,500.473	15.78	0.7114	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			365.81790	323.073	15.76	0.2917	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,424.71790	1,484.673	15.76	0.7083	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			657.03680	595.695	15.60	0.3946	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,332.23680	1,378.195	15.60	0.6054	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			653.83170	592.663	15.61	0.3931	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,339.03170	1,385.164	15.61	0.6069	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			650.64110	589.640	15.62	0.3916	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,345.84110	1,392.140	15.62	0.6084	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			867.15480	797.787	15.69	0.4322	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,448.45480	1,489.187	15.69	0.5678	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			863.70820	794.482	15.69	0.4308	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,455.00820	1,495.882	15.69	0.5692	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			860.26750	791.189	15.70	0.4295	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,461.56750	1,502.589	15.70	0.5705	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			972.18570	904.347	15.56	0.4373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,627.78570	1,668.347	15.56	0.5627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			968.76000	901.049	15.57	0.4361	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,634.36000	1,675.049	15.57	0.5639	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			975.61500	907.657	15.56	0.4385	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,621.21500	1,661.657	15.56	0.5615	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												246,328,099.50	14,121	208,977
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11274		0.11393			0.0000	0.00	0	8,286
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11479		0.11601			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11683		0.11808			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12133		0.12263			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			38.27280	25.934	18.70	0.0614	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,645.37280	1,751.834	18.70	0.9386	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			19.61870	16.093	23.83	0.0331	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,626.71870	2,741.993	23.83	0.9669	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			157.43170	123.591	17.15	0.2366	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			764.53170	849.491	17.15	0.7634	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			178.05080	156.198	19.37	0.1948	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,577.15080	1,676.698	19.37	0.8052	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			97.56340	82.396	21.68	0.1061	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,496.66340	2,602.896	21.68	0.8939	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			386.82420	346.879	17.58	0.3808	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			785.92420	867.379	17.58	0.6192	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			612.47560	565.585	17.80	0.4595	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			804.17560	882.685	17.80	0.5405	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			346.41000	316.535	19.43	0.2860	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,538.11000	1,633.635	19.43	0.7140	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,068.48910	995.950	15.46	0.7001	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			260.18910	313.050	15.46	0.2999	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			741.03490	701.525	19.56	0.4162	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,478.03490	1,568.325	19.56	0.5838	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			568.34230	534.258	21.85	0.3183	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,305.34230	2,401.058	21.85	0.6817	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,092.73400	1,038.038	18.28	0.5618	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			829.73400	904.838	18.28	0.4382	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	29/03/2018	Foreign Exchange Future			14.50940		14.54240			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.54680		14.58150			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.60970		14.64380			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.67780		14.71220			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.75400		14.78880			0.0000	27,398,178.00	1,857	120,870
€ / R	On	17/09/2018	Foreign Exchange Future			15.03040		15.06680			0.0000	48,698,496.00	3,240	52,372
€ / R	On	14/12/2018	Foreign Exchange Future			15.30540		15.34480			0.0000	48,303,842.40	3,156	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.61050		15.65230			0.0000	47,893,014.00	3,068	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.85660		15.89540			0.0000	54,356,424.80	3,428	5,256
Total € / R Future												226,649,955.20	14,749	185,839
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,667.61930	2,700.611	49.39	0.9999	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.01930	0.011	49.39	0.0001	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			368.22590	380.541	12.26	0.8148	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			59.72590	37.341	12.26	0.1852	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			657.63940	676.281	13.04	0.8475	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			61.43940	45.981	13.04	0.1525	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			465.56080	474.506	12.70	0.6470	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			197.76080	172.306	12.70	0.3530	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			149.30210	150.926	11.85	0.2815	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			638.10210	604.926	11.85	0.7185	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,796.38290	1,762.241	13.41	0.9772	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			7.58290	8.241	13.41	0.0228	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			490.15870	498.771	12.74	0.5949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			278.95870	252.771	12.74	0.4051	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			967.18500	985.307	13.95	0.7963	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	15.63	Call			125.98500	109.307	13.95	0.2037	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			77.00830	65.443	14.58	0.1304	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,288.20830	1,311.443	14.58	0.8696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			183.55650	185.432	11.94	0.3254	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			572.35650	539.432	11.94	0.6746	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			854.65070	819.946	11.60	0.8310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			75.85070	75.946	11.60	0.1690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			42.52630	35.174	15.27	0.0748	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,693.72630	1,721.174	15.27	0.9252	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,309.69940	1,276.170	12.07	0.9409	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			20.89940	22.170	12.07	0.0591	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			672.67480	639.400	11.80	0.7396	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			133.87480	135.400	11.80	0.2604	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			204.40180	182.210	13.23	0.3124	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			665.60180	678.210	13.23	0.6876	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,841.32390	6,876.090	22.43	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.12390	0.090	22.43	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			888.05320	853.246	11.62	0.8432	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			69.25320	69.246	11.62	0.1568	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,761.90080	5,796.538	22.43	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.70080	0.538	22.43	0.0012	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,826.60530	3,860.603	20.30	0.9902	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			5.40530	4.603	20.30	0.0098	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,079.53480	1,045.586	11.83	0.8980	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			40.73480	41.586	11.83	0.1020	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			149.16130	130.784	13.73	0.2369	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			860.36130	876.784	13.73	0.7631	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			147.29090	128.996	13.74	0.2342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			868.49090	884.996	13.74	0.7658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			151.05780	132.538	13.71	0.2396	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			852.25780	868.538	13.71	0.7604	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			261.28680	241.548	14.18	0.2783	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,194.48680	1,211.148	14.18	0.7217	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,565.12650	6,601.170	18.55	0.9972	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,618.96690	1,580.934	11.75	0.9132	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			52.16690	50.534	11.75	0.0868	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,010.60460	974.085	12.07	0.7517	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			193.80460	193.685	12.07	0.2483	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			105.74240	96.040	15.50	0.1254	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,834.48400	1,858.623	15.16	0.8377	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			141.28400	129.023	15.16	0.1623	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			294.57240	273.077	13.97	0.3083	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,077.77240	1,092.677	13.97	0.6917	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			104.84630	95.212	15.51	0.1245	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			18.71430	16.289	18.55	0.0235	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.92650	1.570	18.55	0.0028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,511.91430	4,545.889	18.55	0.9765	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,148.04630	2,174.812	15.51	0.8755	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			103.95780	94.392	15.52	0.1235	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,157.15780	2,183.992	15.52	0.8765	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,138.94240	2,165.640	15.50	0.8746	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,696.10580	2,722.390	16.24	0.8552	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			160.02830	146.973	16.25	0.1441	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,705.22830	2,731.573	16.25	0.8559	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			159.15930	146.161	16.26	0.1433	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,714.35930	2,740.761	16.26	0.8567	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			160.90580	147.790	16.24	0.1448	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,160.47300	1,168.592	13.94	0.5705	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			669.24220	635.418	13.92	0.4329	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,146.94220	1,154.918	13.92	0.5671	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			665.99650	632.250	13.93	0.4312	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,153.69650	1,161.750	13.93	0.5688	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			662.77300	629.092	13.94	0.4295	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,633.13120	1,642.037	14.71	0.6179	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			655.91830	626.092	14.72	0.3808	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,640.51830	1,649.492	14.72	0.6192	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			661.15570	631.200	14.70	0.3833	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,625.75570	1,634.600	14.70	0.6167	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			658.53120	628.637	14.71	0.3821	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												226,649,955.20	14,749	793,346
AU\$ / R	On	29/03/2018	Foreign Exchange Future			8.99680		9.11550			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.09650		9.21680			0.0000	14,654,461.50	1,611	9,675
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.20690		9.32900			0.0000	2,301,725.00	250	650
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.31450		9.43890			0.0000	2,328,625.00	250	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.54540		9.67210			0.0000	0.00	0	0
Total AU\$ / R Future												19,284,811.50	2,111	21,183
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			129.21270	225.229	15.40	0.9598	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			24.71270	2.029	15.40	0.0402	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,293.02980	1,408.677	14.64	0.9777	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			9.61090	5.051	14.66	0.0218	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,302.81090	1,418.551	14.66	0.9782	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			10.05380	5.305	14.61	0.0228	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,283.25380	1,398.805	14.61	0.9772	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			9.82980	5.177	14.64	0.0223	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			20.74830	14.533	15.04	0.0391	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,811.74830	1,927.633	15.04	0.9609	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			20.43050	14.396	15.07	0.0387	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,821.43050	1,937.496	15.07	0.9613	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
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			21.07120	14.672	15.01	0.0395	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,802.07120	1,917.772	15.01	0.9605	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,078.98960	2,195.134	16.14	0.9266	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			47.45110	39.349	16.16	0.0729	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,088.55110	2,204.849	16.16	0.9271	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			47.01740	39.066	16.19	0.0723	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,098.11740	2,214.566	16.19	0.9277	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.88960	39.633	16.14	0.0734	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			201.78310	169.965	14.60	0.2104	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,539.68310	1,634.565	14.60	0.7896	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			200.25950	168.654	14.61	0.2090	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,548.15950	1,643.254	14.61	0.7910	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			203.32240	171.288	14.58	0.2118	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,531.22240	1,625.888	14.58	0.7882	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												19,284,811.50	2,111	21,183
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.13650		9.28630			0.0000	913,650.00	100	1,140
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.36790		9.52230			0.0000	0.00	0	0
Total CAD/ R Future												913,650.00	100	1,140
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.39460	0.385	12.39	0.0024	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,535.09460	1,683.885	12.39	0.9976	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.33280	0.365	12.39	0.0023	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,545.03280	1,693.865	12.39	0.9977	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.45900	0.406	12.39	0.0026	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,525.15900	1,673.906	12.39	0.9974	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			449.76410	366.243	13.16	0.4798	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			407.46410	478.343	13.16	0.5202	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			445.19370	362.394	13.18	0.4762	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			412.89370	484.494	13.18	0.5238	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			454.36900	370.129	13.15	0.4835	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			402.06900	472.229	13.15	0.5165	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												913,650.00	100	1,140
CF CANDCO	On	28/03/2018	Foreign Exchange Future					0.00350			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future					0.00020			0.0000	0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHC Future									0.00	0	5,000
Total CF CANDO CAHC									0.00	0	5,000
CF CANDOCon 28/03/2018 Foreign Exchange Future					0.20330			0.0000	0.00	0	5,000
Total CF CANDO CAHE Future									0.00	0	5,000
Total CF CANDO CAHE									0.00	0	5,000
CHF / R On 18/06/2018 Foreign Exchange Future			12.56860		12.65060			0.0000	0.00	0	1,215
CHF / R On 17/09/2018 Foreign Exchange Future			12.81700		12.90170			0.0000	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Future			13.06430		13.15270			0.0000	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Future			13.55240		13.64030			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			23.39450	17.757	17.28	0.0430	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.54	Put			1,912.79450	1,989.157	17.28	0.9570	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Call			23.17180	17.592	17.31	0.0426	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Put			1,922.57180	1,998.992	17.31	0.9574	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Call			23.62080	17.925	17.24	0.0435	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Put			1,903.02080	1,979.325	17.24	0.9565	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Call			53.66460	41.522	15.25	0.0719	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Put			2,191.96460	2,264.522	15.25	0.9281	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Call			53.05890	41.025	15.26	0.0711	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Put			2,201.35890	2,274.025	15.26	0.9289	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Call			54.27700	42.024	15.24	0.0727	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Put			2,182.57700	2,255.024	15.24	0.9273	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Call			564.19850	510.050	13.04	0.4821	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Put			621.49850	655.750	13.04	0.5179	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Call			560.27060	506.326	13.06	0.4795	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Put			627.57060	662.026	13.06	0.5205	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Call			568.15770	513.804	13.03	0.4848	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Put			615.45770	649.504	13.03	0.5152	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Call			488.61640	446.788	14.81	0.3329	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Put			1,588.31640	1,634.388	14.81	0.6671	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Call			492.93250	450.831	14.78	0.3355	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Put			1,572.63250	1,618.431	14.78	0.6645	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Call			490.76580	448.806	14.80	0.3342	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Put			1,580.46580	1,626.406	14.80	0.6658	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	1,215
CNH / R On 18/06/2018 Foreign Exchange Future			1.87520		1.88030			0.0000	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Future			1.88940		1.89450			0.0000	0.00	0	0
CNH / R On 14/12/2018 Foreign Exchange Future			1.90290		1.90810			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
CNH / R	On	14/06/2019	Foreign Exchange Future			1.93270		1.93720			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			104.55900	88.976	14.03	0.1420	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,501.55900	1,536.976	14.03	0.8580	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			93.15180	79.344	14.16	0.1284	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,590.15180	1,627.344	14.16	0.8716	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			117.28520	99.770	13.91	0.1569	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,414.28520	1,447.770	13.91	0.8431	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,504.14280	2,539.417	15.18	0.8616	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			140.21770	125.358	15.30	0.1307	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,595.21770	2,631.358	15.30	0.8693	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			131.87810	117.845	15.41	0.1235	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,686.87810	2,723.845	15.41	0.8765	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			149.14280	133.417	15.18	0.1384	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			877.25150	827.104	13.36	0.5095	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			896.25150	898.104	13.36	0.4905	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			835.39230	786.228	13.43	0.4914	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			954.39230	957.228	13.43	0.5086	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			920.91770	869.822	13.29	0.5279	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			839.91770	840.822	13.29	0.4721	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,403.00720	1,401.332	14.04	0.5183	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,037.71550	991.782	14.10	0.4691	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,465.71550	1,464.782	14.10	0.5309	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,001.64580	956.468	14.16	0.4567	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,529.64580	1,529.468	14.16	0.5433	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,075.00720	1,028.332	14.04	0.4817	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.00540		2.00990			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04540		2.05000			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08000		2.08520			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24910		2.25240			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,270.15530	2,305.474	15.85	0.9127	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			78.11180	67.545	15.34	0.0997	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,079.11180	2,113.545	15.34	0.9003	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			73.43010	63.321	15.60	0.0932	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,174.43010	2,209.321	15.60	0.9068	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			69.15530	59.474	15.85	0.0873	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			140.33080	126.990	16.18	0.1184	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,140.33080	3,172.990	16.18	0.8816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			130.82600	118.175	16.20	0.1114	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,230.82600	3,264.175	16.20	0.8886	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			121.90930	109.923	16.23	0.1048	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,321.90930	3,355.923	16.23	0.8952	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			973.39730	921.132	14.39	0.4931	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,121.39730	1,121.132	14.39	0.5069	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,055.52970	1,001.623	14.23	0.5241	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,003.52970	1,001.623	14.23	0.4759	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,013.68810	960.588	14.31	0.5085	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,061.68810	1,060.588	14.31	0.4915	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			970.62820	953.771	14.40	0.3583	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,943.12770	1,893.478	14.47	0.6304	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,019.12770	1,002.478	14.47	0.3696	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,047.17330	1,997.203	14.33	0.6530	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			923.17330	906.203	14.33	0.3470	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,994.62820	1,944.771	14.40	0.6417	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			1.50580		1.52150			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.52560		1.54130			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.54410		1.55990			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.63810		1.65290			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			21.49610	14.803	17.12	0.0316	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,406.49610	2,556.803	17.12	0.9684	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			18.78320	12.876	17.23	0.0278	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,503.78320	2,654.876	17.23	0.9722	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			24.60080	17.021	17.01	0.0359	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,309.60080	2,459.021	17.01	0.9641	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			64.63960	51.228	17.34	0.0668	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,051.63960	3,195.228	17.34	0.9332	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			59.92610	47.453	17.44	0.0622	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,146.92610	3,291.453	17.44	0.9378	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			55.47260	43.716	17.51	0.0578	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,242.47260	3,387.716	17.51	0.9422	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			719.65260	632.775	14.33	0.4697	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			820.65260	891.775	14.33	0.5303	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			681.04670	597.579	14.45	0.4498	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			882.04670	956.579	14.45	0.5502	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			760.31100	669.979	14.22	0.4902	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			761.31100	828.979	14.22	0.5098	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			759.71770	694.389	16.16	0.3771	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,830.71770	1,913.389	16.16	0.6229	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			733.80550	669.985	16.25	0.3662	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,904.80550	1,988.985	16.25	0.6338	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			786.67130	719.799	16.07	0.3883	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,757.67130	1,838.799	16.07	0.6117	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			0.11500		0.11580			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11350		0.11530			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11220		0.11470			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.10940		0.11320			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			1.54570		1.55070			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56920		1.57420			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59020		1.59530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64020		1.64510			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			8.58220		8.64220			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.68020		8.74130			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.77640		8.83990			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.30580		9.36720			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			12.14690	8.744	15.47	0.0355	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,209.94690	1,266.544	15.47	0.9645	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			11.86870	8.542	15.50	0.0347	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,219.66870	1,276.342	15.50	0.9653	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			12.43210	8.950	15.44	0.0363	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,200.23210	1,256.750	15.44	0.9637	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			54.66030	43.136	14.89	0.1051	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,243.36030	1,292.936	14.89	0.8949	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			53.81950	42.437	14.91	0.1036	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,252.51950	1,302.237	14.91	0.8964	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			55.51570	43.847	14.88	0.1067	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,234.21570	1,283.647	14.88	0.8933	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			381.41590	340.519	13.63	0.4672	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			461.51590	484.119	13.63	0.5328	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			377.39400	336.719	13.65	0.4634	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			467.49400	490.319	13.65	0.5366	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			373.41220	332.957	13.66	0.4597	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			473.51220	496.557	13.66	0.5403	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			398.00400	365.680	14.79	0.3784	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			950.80400	979.880	14.79	0.6216	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			395.18220	363.028	14.80	0.3762	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			957.98220	987.228	14.80	0.6238	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			400.84240	368.351	14.78	0.3806	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			943.64240	972.551	14.78	0.6194	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			1.23770		1.24470			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.24530		1.25270			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.25280		1.26050			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32690		1.33360			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			753.00000	823.000		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			853.00000	923.000		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			653.00000	723.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,173.00000	1,247.000		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			1,273.00000	1,347.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,073.00000	1,147.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			5.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	72.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			95.00000	172.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			105.00000	28.000		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			136.00000	69.000		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			36.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	31.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			236.00000	169.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.42760		1.42080			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.43310		1.42630			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				1.25220		1.24170			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future				1.26120		1.25070			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.86990	0.11092	8.77740			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.71120	0.11092	8.62000			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		0.11092	3,148.10270	3,669.971	15.18	0.6366		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11092	2,074.10270	1,670.971	15.18	0.3634		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11092	3,093.26660	3,609.376	15.18	0.6307		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11092	2,119.26660	1,710.376	15.18	0.3693		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11092	3,203.55540	3,731.174	15.18	0.6426		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11092	2,029.55540	1,632.174	15.18	0.3574		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11092	2,025.13450	2,425.642	14.86	0.5016		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11092	3,151.13450	2,626.642	14.86	0.4984		0.00	0	1,200
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11092	3,943.47560	4,483.650	16.33	0.5676		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11092	3,743.47560	3,371.650	16.33	0.4324		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11092	3,888.59400	4,431.580	16.33	0.5635		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11092	3,788.59400	3,419.580	16.33	0.4365		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11092	3,832.91830	4,379.920	16.33	0.5595		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11092	3,832.91830	3,467.920	16.33	0.4405		0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On 18/06/2018	Foreign Exchange Future				9.00460		9.08360			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				9.12690		9.20730			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future				9.24280		9.32580			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				9.83300		9.91210			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			19.75200	14.128	14.60	0.0543		0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			1,036.15200	1,109.528	14.60	0.9457		0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			19.30670	13.793	14.62	0.0531		0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			1,045.70670	1,119.193	14.62	0.9469		0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			20.20770	14.470	14.57	0.0555		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,026.60770	1,099.870	14.57	0.9445	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			103.82410	85.112	13.95	0.1847	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			896.52410	958.212	13.95	0.8153	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			102.37140	83.883	13.97	0.1824	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			905.07140	966.983	13.97	0.8176	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			105.30020	86.361	13.93	0.1871	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			888.00020	949.461	13.93	0.8129	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			387.84740	339.859	12.71	0.4710	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			432.04740	467.059	12.71	0.5290	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			383.79660	336.116	12.72	0.4672	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			437.99660	473.316	12.72	0.5328	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			391.94010	343.640	12.69	0.4748	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			426.14010	460.840	12.69	0.5252	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			560.13290	511.337	13.45	0.4871	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			638.03290	668.337	13.45	0.5129	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			556.26130	507.682	13.46	0.4844	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			644.16130	674.682	13.46	0.5156	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			552.42040	504.054	13.47	0.4818	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			650.32040	681.054	13.47	0.5182	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.88780		2.93430			0.0000	3,956,286.00	1,370	8,320
TRY / R	On	17/09/2018	Foreign Exchange Future			2.84130		2.88760			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.79360		2.84080			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.79710		2.84060			0.0000	0.00	0	0
Total TRY / R Future												3,956,286.00	1,370	8,320
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.77430	0.551	19.51	0.0065	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			726.47430	772.751	19.51	0.9935	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.77390	0.551	19.71	0.0064	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			736.47390	782.751	19.71	0.9936	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.77510	0.550	19.31	0.0065	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			716.47510	762.750	19.31	0.9935	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.43620	4.326	13.58	0.0413	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			479.83620	523.026	13.58	0.9587	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.04810	4.031	13.60	0.0388	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			489.44810	532.731	13.60	0.9612	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.84670	4.641	13.56	0.0439	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			470.24670	513.341	13.56	0.9561	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			73.44590	58.124	13.06	0.3097	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			202.64590	234.524	13.06	0.6903	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			70.42710	55.804	13.10	0.2998	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			209.62710	242.204	13.10	0.7002	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			76.57190	60.535	13.02	0.3198	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			195.77190	226.935	13.02	0.6802	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			29.98310	28.467	16.69	0.1209	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			719.38310	761.367	16.69	0.8791	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			29.40970	28.049	16.77	0.1191	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			728.80970	770.949	16.77	0.8809	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			30.57280	28.896	16.62	0.1229	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			709.97280	751.796	16.62	0.8771	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												3,956,286.00	1,370	8,320
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20850		1.22590			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18730		1.20780			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.16780		1.18690			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.13270		1.15460			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 156 001 824.90	259,494	1,586,541
Total Options												34 610 338.28	147,612	3,029,229
Grand Total:												3,190,612,163.18	407,106	4,615,770