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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/03/2018 Foreign Exchange Future			11.79080		11.64310			0.0000	1,179,080,000.00	100,000	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.79000		11.64310			0.0000	0.00	0	1,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.78640		11.65240			0.0000	235,728,000.00	20,000	40,250
\$ / R On 10/04/2018 Foreign Exchange Future			11.79330		11.65600			0.0000	0.00	0	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.80310		11.66750			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			11.80470		11.66940			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.81610		11.68280			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.81780		11.68470			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.81940		11.68660			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.82590		11.69430			0.0000	1,300,849.00	110	396
\$ / R On 02/05/2018 Foreign Exchange Future			11.82920		11.69750			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.83700		11.70560			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.84020		11.70890			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.84330		11.71210			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.84800		11.71700			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.84950		11.71860			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.85420		11.72350			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.87450		11.74410			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.90100		11.76860			0.0000	532,153,215.00	44,715	852,016
\$ / R On 29/06/2018 Foreign Exchange Future			11.91690		11.78350			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			11.92120		11.78800			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			11.92720		11.79400			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.94860		11.81500			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.95470		11.82090			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.95620		11.82240			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			11.95930		11.82540			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			11.96540		11.83140			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.97610		11.84190			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.98520		11.85090			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.01270		11.87780			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.03860		11.90320			0.0000	337,080.80	28	50,377
\$ / R	On	28/09/2018	Foreign Exchange Future			12.05540		11.91970			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.09610		11.95910			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.10210		11.96500			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.10510		11.96790			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.11260		11.97520			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.12470		11.98690			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.12920		11.99120			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.15020		12.01170			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.16680		12.02770			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.17130		12.03210			0.0000	0.00	0	21,381
\$ / R	On	31/12/2018	Foreign Exchange Future			12.19680		12.05700			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.26180		12.12030			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.31040		12.16780			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.32370		12.18080			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.44750		12.30700			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.73460		12.59840			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.03100		12.89480			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.10970		12.97150			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.19180		13.05160			0.0000	0.00	0	0
Total \$ / R Future												1,948,599,144.80	164,853	1,075,509
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			208.19920	59.200	13.74	1.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			1.29920	0.000	13.74	0.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Put			357.05920	209.200	13.74	1.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Call			0.15920	0.000	13.74	0.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			86.74070	0.000	13.74	0.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			9.84070	70.800	13.74	1.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			41.39210	0.000	13.74	0.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			24.49210	130.800	13.74	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			191.64070	60.422	15.02	0.6653	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			4.74070	20.422	15.02	0.3347	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put			317.86800	173.483	18.43	0.9304	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call			0.96800	3.483	18.43	0.0696	0.00	0	60,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,356.90860	1,210.019	53.11	0.9998	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.00860	0.019	53.11	0.0002	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			11.17820	54.020	15.09	0.6280	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	11.76	Put		128.07820	24.020	15.09	0.3720	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		229.79380	91.875	16.07	0.7881	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call		2.89380	11.875	16.07	0.2119	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call		16.00870	75.829	15.74	0.7335	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put		102.90870	15.829	15.74	0.2665	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,956.90000	2,810.000	42.87	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		0.00000	0.000	42.87	0.0000	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put		360.31520	240.910	13.39	0.8005	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call		12.71520	27.310	13.39	0.1995	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put		407.04470	284.093	13.76	0.8445	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call		9.44470	20.493	13.76	0.1555	409,870.00	20,000	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Put		0.00000	126.382	12.30	0.6060	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Call		0.00000	62.782	12.30	0.3940	1,255,638.00	20,000	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put		71.34080	31.972	13.01	0.2271	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call		113.74080	208.372	13.01	0.7729	0.00	0	20,000
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put		102.30750	52.750	12.45	0.2973	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call		108.30750	196.050	12.45	0.7027	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put		556.48070	431.526	13.38	0.8633	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call		13.98070	24.626	13.38	0.1367	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put		288.49220	191.172	12.50	0.6026	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call		57.89220	95.872	12.50	0.3974	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,607.36920	2,474.134	22.73	0.9988	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		0.16920	0.234	22.73	0.0012	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		3,315.48620	3,182.372	26.76	0.9993	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		0.18620	0.171	26.76	0.0007	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		4,125.32900	3,992.236	28.87	0.9998	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		0.02900	0.036	28.87	0.0002	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put		471.20270	361.747	13.41	0.7336	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call		47.80270	71.147	13.41	0.2664	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put		315.07000	224.233	12.58	0.5669	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call		99.37000	140.134	12.58	0.4331	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put		286.48850	199.761	12.44	0.5322	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call		110.78850	155.661	12.44	0.4678	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		464.13850	357.376	13.22	0.7111	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		58.43850	83.276	13.22	0.2889	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		173.04870	241.636	12.15	0.6222	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		178.74870	115.736	12.15	0.3778	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,536.18340	3,404.450	27.55	0.9987	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		0.48340	0.350	27.55	0.0013	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call		140.79980	197.611	12.27	0.5493	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put		226.49980	151.711	12.27	0.4507	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call		148.34550	208.057	12.24	0.5676	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put		214.04550	142.157	12.24	0.4324	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		2,106.21820	1,974.798	18.82	0.9965	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		0.51820	0.698	18.82	0.0035	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,965.85540	3,834.279	28.72	0.9993	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	30/04/2018	Foreign Exchange Option	15.66	Call			0.15540	0.179	28.72	0.0007	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			292.60930	384.402	11.93	0.7830	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			95.10930	55.202	11.93	0.2170	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			243.51100	166.345	12.37	0.4667	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			141.01100	195.545	12.37	0.5333	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			822.70010	699.949	14.54	0.8855	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			20.20010	29.149	14.54	0.1145	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			390.97090	295.634	12.95	0.6170	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			96.57090	132.634	12.95	0.3830	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,921.44770	3,790.423	27.92	0.9980	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.34770	0.623	27.92	0.0020	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,047.21140	921.783	15.17	0.9189	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			16.11140	21.983	15.17	0.0811	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.98050	1.362	18.22	0.0059	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,152.08050	2,021.162	18.22	0.9941	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,688.70180	2,557.514	20.42	0.9967	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.80180	0.814	20.42	0.0033	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			20.54440	27.951	15.24	0.0943	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,053.54440	929.951	15.24	0.9057	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			4,043.30320	3,912.542	26.71	0.9983	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.30320	0.542	26.71	0.0017	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,783.94380	2,652.965	20.69	0.9964	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.94380	0.965	20.69	0.0036	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,582.36840	2,451.501	19.28	0.9960	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.96840	1.001	19.28	0.0040	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			558.30510	454.196	13.75	0.7121	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			76.90510	103.696	13.75	0.2879	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			831.97570	958.184	13.14	0.9622	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			13.37570	8.684	13.14	0.0378	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			223.93710	295.270	12.46	0.6193	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			205.33710	145.770	12.46	0.3807	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			404.83830	315.378	13.23	0.5880	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			128.33830	169.578	13.23	0.4120	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,687.27000	3,557.368	23.89	0.9949	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.37000	1.868	23.89	0.0051	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			2,060.09110	1,931.401	17.08	0.9806	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.19110	5.901	17.08	0.0194	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,146.41340	4,016.214	23.89	0.9979	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.51340	0.714	23.89	0.0021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			171.22490	212.716	13.65	0.4015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			522.62490	431.716	13.65	0.5985	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			4,022.37790	3,890.605	22.22	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.97790	1.605	22.22	0.0042	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,765.32520	2,632.925	18.16	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.92520	3.925	18.16	0.0114	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.63860	3.164	21.34	0.0082	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	15.25	Put			3,484.03860	3,352.164	21.34	0.9918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			129.83490	162.228	14.13	0.3232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			661.23490	561.228	14.13	0.6768	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,533.98100	3,402.134	21.56	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.58100	3.134	21.56	0.0080	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			537.45210	445.440	13.71	0.6078	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			166.05210	206.440	13.71	0.3922	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			29.89610	39.415	16.20	0.0950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,461.29610	1,338.415	16.20	0.9050	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,454.07380	3,322.183	21.20	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.67380	3.183	21.20	0.0083	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			613.79610	516.616	13.97	0.6521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			142.39610	177.616	13.97	0.3479	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,781.40000	8,649.000	22.22	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	22.22	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,234.37130	3,102.349	20.24	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.97130	3.349	20.24	0.0090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			239.23010	294.397	13.06	0.5129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			370.63010	293.397	13.06	0.4871	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			163.52390	203.368	13.73	0.3876	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			544.92390	452.368	13.73	0.6124	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			643.56260	751.272	12.18	0.8600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			74.96260	50.272	12.18	0.1400	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			290.32250	358.590	12.89	0.5838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			291.72250	227.590	12.89	0.4162	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			298.98650	369.307	12.86	0.5948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			280.38650	218.307	12.86	0.4052	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,604.00930	1,478.609	16.33	0.9259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			22.60930	29.609	16.33	0.0741	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			376.11460	456.954	12.66	0.6762	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			207.51460	155.954	12.66	0.3238	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			114.45840	79.898	12.32	0.2002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			533.05840	630.898	12.32	0.7998	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			147.45790	106.282	12.46	0.2470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			466.05790	557.282	12.46	0.7530	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			277.73860	342.937	12.93	0.5674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			309.13860	241.937	12.93	0.4326	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			254.68470	196.099	12.79	0.3778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			323.28470	397.099	12.79	0.6222	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			530.02030	438.556	13.68	0.6032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			168.62030	209.556	13.68	0.3968	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.01470	0.030	22.22	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,931.41470	5,799.029	22.22	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.01440	0.029	22.22	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,941.41440	5,809.029	22.22	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.01500	0.030	22.22	0.0001	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	17.69	Put			5,921.41500	5,789.030	22.22	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,611.68560	4,479.498	22.22	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.28560	0.498	22.22	0.0014	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,344.21350	3,212.260	20.72	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.81350	3.260	20.72	0.0086	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			13.08980	16.780	16.58	0.0449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,884.48980	1,755.780	16.58	0.9551	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			39.40750	51.288	15.99	0.1194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,320.80750	1,200.288	15.99	0.8806	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			95.00780	119.863	14.67	0.2510	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			826.40780	718.863	14.67	0.7490	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			808.27610	925.965	12.03	0.9206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			39.67610	24.965	12.03	0.0794	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			43.17210	55.344	15.87	0.1279	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,274.57210	1,154.344	15.87	0.8721	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			205.65860	254.267	13.33	0.4604	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			437.05860	353.267	13.33	0.5396	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			46.42560	58.832	15.78	0.1351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,237.82560	1,117.832	15.78	0.8649	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,374.17380	3,242.237	20.85	0.9915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.77380	3.237	20.85	0.0085	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			64.30940	81.305	15.27	0.1799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,045.70940	930.305	15.27	0.8201	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,733.14710	3,601.784	22.22	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.74710	2.784	22.22	0.0070	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			11.68200	14.888	16.63	0.0404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,943.08200	1,813.889	16.63	0.9596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			24.82350	32.591	16.29	0.0806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,556.22350	1,431.591	16.29	0.9194	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			3,044.69460	2,912.540	19.40	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			3.29460	3.540	19.40	0.0098	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			434.65250	522.459	12.52	0.7281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			166.05250	121.459	12.52	0.2719	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			111.14910	139.447	14.40	0.2852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			742.54910	638.447	14.40	0.7148	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,751.61130	4,619.374	22.22	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.21130	0.374	22.22	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,944.89590	2,812.661	18.96	0.9896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.49590	3.661	18.96	0.0104	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			28.80780	37.952	16.22	0.0919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,480.20780	1,356.952	16.22	0.9081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,763.04660	3,631.632	22.22	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.64660	2.631	22.22	0.0067	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			31.60280	41.705	16.17	0.0997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,433.00280	1,310.705	16.17	0.9003	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,391.85540	4,259.776	22.22	0.9978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.45540	0.776	22.22	0.0022	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			17.71180	23.006	16.44	0.0594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,729.11180	1,602.006	16.44	0.9406	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,721.62550	4,589.398	22.22	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.22550	0.398	22.22	0.0012	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			6.60260	8.115	16.89	0.0234	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,238.00260	2,107.115	16.89	0.9766	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,663.40470	3,532.066	22.13	0.9923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.00470	3.066	22.13	0.0077	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			18.39150	23.922	16.43	0.0615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,709.79150	1,582.922	16.43	0.9385	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,641.66780	4,509.469	22.22	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.26780	0.469	22.22	0.0014	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			5.45840	6.611	16.98	0.0194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,336.85840	2,205.611	16.98	0.9806	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,611.43090	5,479.060	22.22	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.03090	0.060	22.22	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,231.47340	5,099.137	22.22	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.07340	0.137	22.22	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,511.43890	5,379.075	22.22	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.03890	0.075	22.22	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			9.12510	11.465	16.75	0.0319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,070.52510	1,940.465	16.75	0.9681	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			10.62390	13.469	16.68	0.0369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,992.02390	1,862.469	16.68	0.9631	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,441.44560	5,309.087	22.22	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.04560	0.087	22.22	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			8.95320	11.236	16.75	0.0314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,080.35320	1,950.236	16.75	0.9686	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			138.07940	172.334	14.03	0.3395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			629.47940	531.334	14.03	0.6605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			7.98690	9.950	16.81	0.0281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,139.38690	2,008.950	16.81	0.9719	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			140.22030	174.957	14.00	0.3437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			621.62030	523.957	14.00	0.6563	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			9.47890	11.938	16.73	0.0331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,050.87890	1,920.938	16.73	0.9669	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,151.48770	5,019.162	22.22	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.08770	0.162	22.22	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.82160	4.851	17.11	0.0146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,486.22160	2,353.851	17.11	0.9854	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			17.05600	22.122	16.46	0.0574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,748.45600	1,621.122	16.46	0.9426	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			9.66080	12.180	16.72	0.0337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,041.06080	1,911.180	16.72	0.9663	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,881.55930	4,749.286	22.22	0.9991	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.15930	0.286	22.22	0.0009	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		3,837.93190	3,705.067	20.50	0.9948	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		1.43190	1.967	20.50	0.0052	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		2,033.10440	1,903.725	17.16	0.9506	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		16.60440	20.625	17.16	0.0494	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		4,317.03850	4,183.855	20.50	0.9979	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		0.53850	0.755	20.50	0.0021	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		2,205.87660	2,075.900	17.41	0.9590	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		13.87660	17.100	17.41	0.0410	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,833.49390	1,706.775	16.87	0.9254	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		27.49390	33.975	16.87	0.0746	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		227.05460	274.327	13.61	0.4477	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		503.05460	417.127	13.61	0.5523	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,958.88870	1,830.934	17.07	0.9371	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		22.88870	28.134	17.07	0.0629	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		2,014.81350	1,887.563	17.19	0.9267	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		29.81350	36.163	17.19	0.0733	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		13.68400	17.472	18.12	0.0369	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,642.78400	2,512.772	18.12	0.9631	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		4,120.28520	3,987.112	19.04	0.9954	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		1.18520	1.812	19.04	0.0046	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,389.17390	2,259.626	17.78	0.9500	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		20.07390	24.327	17.78	0.0500	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,900.90090	3,768.006	19.04	0.9934	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		1.80090	2.706	19.04	0.0066	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,485.39760	2,356.015	17.95	0.9543	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		17.79760	22.215	17.95	0.0457	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		512.07340	429.775	13.68	0.5267	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		277.47340	329.075	13.68	0.4733	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,990.40060	3,857.146	18.69	0.9938	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		1.80060	2.546	18.69	0.0062	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		2,005.62180	1,879.321	17.12	0.9153	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		37.02180	44.721	17.12	0.0847	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,489.30200	4,355.620	18.69	0.9973	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		0.70200	1.020	18.69	0.0027	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		224.81910	265.927	14.26	0.3869	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		39.33310	47.162	17.17	0.0864	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		2,057.43310	1,931.062	17.17	0.9136	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,339.15000	4,205.491	18.47	0.9960	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		1.05000	1.591	18.47	0.0040	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		702.91910	609.827	14.26	0.6131	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,785.23910	2,655.982	18.01	0.9590	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		16.13910	21.182	18.01	0.0410	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		4,174.21570	4,040.206	17.52	0.9933	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		2.01570	2.906	17.52	0.0067	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,982.56110	1,858.924	16.94	0.8844	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			60.36110	71.624	16.94	0.1156	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,693.00410	4,558.497	17.52	0.9970	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.80410	1.197	17.52	0.0030	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			182.79580	212.429	15.24	0.2847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,129.59580	1,023.829	15.24	0.7153	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			999.85380	1,112.491	12.43	0.8637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			96.65380	73.891	12.43	0.1363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,255.87200	3,122.258	17.98	0.9633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			19.07200	20.858	17.98	0.0367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			253.52780	293.987	14.57	0.3726	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			850.32780	755.387	14.57	0.6274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,242.17480	4,106.974	18.16	0.9888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			5.37480	5.574	18.16	0.0112	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,073.61460	3,938.507	18.16	0.9860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			6.81460	7.107	18.16	0.0140	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,142.98250	4,007.833	18.16	0.9872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			6.18250	6.433	18.16	0.0128	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			165.21310	191.947	15.45	0.2611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,222.01310	1,113.347	15.45	0.7389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,831.99650	1,711.629	16.58	0.8516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			85.19650	100.229	16.58	0.1484	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			78.92420	92.847	16.70	0.1387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,905.72420	1,784.247	16.70	0.8613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			228.59720	265.468	14.78	0.3428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			935.39720	836.868	14.78	0.6572	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			112.77460	132.575	16.17	0.1894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,569.57460	1,453.975	16.17	0.8106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,182.64660	4,047.475	18.16	0.9879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			5.84660	6.075	18.16	0.0121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			220.18250	255.824	14.86	0.3325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			966.98250	867.224	14.86	0.6675	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			125.56540	147.522	16.01	0.2076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,472.36540	1,358.922	16.01	0.7924	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,391.14780	4,255.885	18.16	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.34780	4.485	18.16	0.0092	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,118.29880	4,982.903	18.16	0.9966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.49880	1.503	18.16	0.0034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			406.79370	468.292	13.60	0.5323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			503.59370	429.692	13.60	0.4677	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,516.37470	1,401.925	16.08	0.8009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			119.57470	140.525	16.08	0.1991	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			516.57530	591.515	13.23	0.6225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			363.37530	302.915	13.23	0.3775	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			306.31380	354.083	14.17	0.4319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			703.11380	615.483	14.17	0.5681	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			651.99470	739.083	12.86	0.7127	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	11.50	Put			248.79470	200.483	12.86	0.2873	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			469.16030	539.376	13.38	0.5861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			415.96030	350.776	13.38	0.4139	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			25.88910	29.620	17.87	0.0501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,972.68910	2,841.020	17.87	0.9499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			541.70710	619.043	13.15	0.6407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			338.50710	280.443	13.15	0.3593	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			594.87790	677.072	13.01	0.6770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			291.67790	238.472	13.01	0.3230	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			25.61670	29.267	17.88	0.0495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,982.41670	2,850.667	17.88	0.9505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			25.34730	28.918	17.88	0.0490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,992.14730	2,860.318	17.88	0.9510	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,337.49150	4,202.737	18.78	0.9851	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			7.19150	8.137	18.78	0.0149	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,964.09660	1,842.394	16.75	0.8592	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			83.79660	97.794	16.75	0.1408	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,883.78280	4,748.529	18.78	0.9923	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.48280	3.929	18.78	0.0077	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,594.38610	2,466.408	17.60	0.9001	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			63.48610	72.508	17.60	0.0999	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,139.68620	3,007.586	18.38	0.9305	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			44.68620	49.686	18.38	0.0695	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,514.97160	4,380.191	19.40	0.9763	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			12.87160	15.291	19.40	0.0237	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,948.01810	1,828.130	16.67	0.8302	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			115.91810	133.230	16.67	0.1698	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			5,059.09420	4,923.271	19.40	0.9862	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			6.99420	8.371	19.40	0.0138	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,844.48720	4,709.123	19.43	0.9815	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			9.68720	11.723	19.43	0.0185	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			474.73270	407.661	13.58	0.4129	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			549.93270	620.261	13.58	0.5871	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			115.07010	132.054	16.73	0.1666	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,999.87010	1,879.454	16.73	0.8334	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,933.31170	2,803.368	18.09	0.9106	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			60.21170	68.068	18.09	0.0894	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,256.25770	1,377.020	12.73	0.8779	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			95.05770	77.820	12.73	0.1221	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,437.66970	1,327.199	15.84	0.7314	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			208.86970	236.399	15.84	0.2686	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			364.01340	306.552	13.27	0.3384	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			685.21340	765.752	13.27	0.6616	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,705.20000	4,569.743	19.45	0.9718	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			16.90000	19.943	19.45	0.0282	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,935.15780	1,816.872	16.60	0.8062	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	30/11/2018	Foreign Exchange Option	13.80	Call			146.85780	167.072	16.60	0.1938	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,307.48710	5,170.729	19.45	0.9835	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			9.18710	10.929	19.45	0.0165	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,798.86090	1,682.880	16.37	0.7785	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			176.56090	199.680	16.37	0.2215	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,712.00920	3,578.347	19.23	0.9322	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			49.70920	55.147	19.23	0.0678	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,417.64930	1,308.593	15.74	0.7064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			249.74930	279.893	15.74	0.2936	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			874.17500	783.960	14.56	0.5615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			406.27500	455.260	14.56	0.4385	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			71.49900	78.979	18.28	0.0953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,119.39900	2,987.679	18.28	0.9047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,929.68220	1,811.474	16.55	0.7960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			161.78220	182.774	16.55	0.2040	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			293.96110	329.499	15.33	0.3374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,221.86110	1,118.199	15.33	0.6626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,253.90740	1,149.285	15.40	0.6703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			286.00740	320.585	15.40	0.3297	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,937.27280	2,806.705	17.98	0.8943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			79.37280	88.005	17.98	0.1057	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			71.11510	78.538	18.30	0.0948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,129.01510	2,997.238	18.30	0.9052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			757.22790	840.290	13.28	0.6749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			365.12790	308.990	13.28	0.3251	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			71.88730	79.423	18.26	0.0958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,109.78730	2,978.123	18.26	0.9042	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,220.19900	5,083.173	19.41	0.9793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			12.29900	14.473	19.41	0.0207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,958.82890	3,826.103	19.41	0.9412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			40.92890	47.403	19.41	0.0588	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,893.46480	4,757.154	19.35	0.9684	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			20.46480	23.954	19.35	0.0316	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,922.71720	1,805.649	16.50	0.7839	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			179.71720	202.449	16.50	0.2161	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,534.26610	5,396.491	19.35	0.9813	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			11.26610	13.291	19.35	0.0187	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,090.77070	2,958.984	18.01	0.8742	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			111.07070	120.784	18.01	0.1258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			850.92330	930.894	13.59	0.6492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			483.12330	420.494	13.59	0.3508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			120.22100	130.976	18.17	0.1282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,282.42100	3,150.576	18.17	0.8718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			121.28110	132.170	18.14	0.1294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,263.48110	3,131.770	18.14	0.8706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			229.51000	255.162	16.61	0.2342	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	14.05	Put			2,111.71000	1,994.762	16.61	0.7658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			120.75060	131.571	18.15	0.1288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,272.95060	3,141.171	18.15	0.8712	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			711.27990	635.101	14.14	0.4458	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			682.07990	748.801	14.14	0.5542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			290.79580	316.661	16.92	0.2503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,343.79580	2,229.161	16.92	0.7497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			289.44660	315.179	16.93	0.2493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,352.44660	2,237.679	16.93	0.7507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			288.10900	313.708	16.94	0.2482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,361.10900	2,246.208	16.94	0.7518	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			325.15820	341.127	18.34	0.2181	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,526.75820	3,406.527	18.34	0.7819	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,456.73310	7,326.718	19.44	0.9503	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			55.13310	61.318	19.44	0.0497	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			324.36450	340.260	18.35	0.2175	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,535.96450	3,415.660	18.35	0.7825	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			323.56970	339.397	18.37	0.2170	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,545.16970	3,424.797	18.37	0.7830	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			585.52440	619.028	17.37	0.3221	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,870.72440	2,768.028	17.37	0.6779	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			588.82400	622.533	17.35	0.3237	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,854.02400	2,751.533	17.35	0.6763	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			587.17110	620.778	17.36	0.3229	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,862.37110	2,759.778	17.36	0.6771	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,010.95350	2,907.300	17.55	0.6767	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			612.45350	647.000	17.55	0.3233	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			676.38890	714.374	17.52	0.3407	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,964.78890	2,862.574	17.52	0.6593	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			674.66190	712.543	17.53	0.3400	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,973.06190	2,870.743	17.53	0.6600	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			672.94090	710.719	17.54	0.3392	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,981.34090	2,878.919	17.54	0.6608	0.00	0	0
Total \$ / R Option												1,665,508.00	40,000	2,287,636
Total \$ / R												1,950,264,652.80	204,853	3,363,145
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.90100		11.76860			0.0000	59,505.00	5	415
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.03860		11.90320			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.17130		12.03210			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.44750		12.30700			0.0000	0.00	0	0
Total \$ / R MAXI Future												59,505.00	5	499
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			754.36630	936.073	16.83	0.0266	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			216,894.36630	203,836.073	16.83	0.9734	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			740.14320	917.229	16.84	0.0261	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		217,880.14320	204,817.229	16.84	0.9739		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		768.86220	955.325	16.82	0.0271		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		215,908.86220	202,855.325	16.82	0.9729		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		6,060.81310	7,125.354	17.10	0.1094		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		216,740.81310	204,265.354	17.10	0.8906		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		6,004.61790	7,059.096	17.11	0.1085		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		217,684.61790	205,199.096	17.11	0.8915		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		6,117.58510	7,192.443	17.08	0.1104		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		215,797.58510	203,332.443	17.08	0.8896		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		6,741.57570	7,430.070	18.45	0.0898		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		322,531.57570	309,300.070	18.45	0.9102		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		6,705.96630	7,389.338	18.47	0.0894		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		323,495.96630	310,259.338	18.47	0.9106		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		6,670.61180	7,348.899	18.48	0.0889		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		324,460.61180	311,218.899	18.48	0.9111		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		28,944.65740	31,517.867	16.93	0.2493		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		235,244.65740	223,767.867	16.93	0.7507		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		28,810.89520	31,370.844	16.94	0.2482		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		236,110.89520	224,620.844	16.94	0.7518		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		29,079.57810	31,666.134	16.92	0.2503		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		234,379.57810	222,916.134	16.92	0.7497		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											59,505.00	5	499
£ / R	On	30/04/2018	Foreign Exchange Future		16.69280	16.56230			0.0000		0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange Future		16.73560	16.60670			0.0000		0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future		16.83140	16.69890			0.0000		84,157.00	5	180,552
£ / R	On	17/09/2018	Foreign Exchange Future		17.09020	16.95370			0.0000		0.00	0	15,766
£ / R	On	14/12/2018	Foreign Exchange Future		17.34300	17.20030			0.0000		0.00	0	3,045
£ / R	On	18/03/2019	Foreign Exchange Future		17.61320	17.46680			0.0000		0.00	0	3,129
£ / R	On	14/06/2019	Foreign Exchange Future		17.87460	17.73160			0.0000		0.00	0	5,465
Total £ / R Future											84,157.00	5	207,977
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		742.69140	634.226	14.25	0.7636	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		74.99140	97.026	14.25	0.2364	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call		231.96960	281.256	13.81	0.4558	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put		475.26960	395.656	13.81	0.5442	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,498.90000	16,631.400	21.04	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.04	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		120.89950	144.621	15.48	0.2133	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,311.99950	1,203.221	15.48	0.7867	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		187.53610	222.252	14.95	0.3035	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		988.63610	890.852	14.95	0.6965	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,709.13650	3,577.753	18.82	0.9826	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		8.03650	9.153	18.82	0.0174	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			119.53380	143.005	15.49	0.2113	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,320.63380	1,211.605	15.49	0.7887	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			118.18310	141.404	15.50	0.2094	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,329.28310	1,220.004	15.50	0.7906	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			281.99590	318.395	15.71	0.2902	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,578.29590	1,478.195	15.71	0.7098	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			280.10110	316.282	15.72	0.2886	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,586.40110	1,486.082	15.72	0.7114	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			283.89970	320.526	15.70	0.2918	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,570.19970	1,470.326	15.70	0.7082	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			542.18430	594.762	15.54	0.3960	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,451.88430	1,361.762	15.54	0.6040	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			539.45500	591.718	15.54	0.3945	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,459.15500	1,368.718	15.54	0.6055	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			536.73950	588.688	15.55	0.3929	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,466.43950	1,375.689	15.55	0.6071	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			736.71490	796.934	15.63	0.4334	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,559.91490	1,473.735	15.63	0.5666	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			733.58120	793.613	15.63	0.4321	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,566.78120	1,480.413	15.63	0.5679	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			730.56720	790.311	15.64	0.4308	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,573.76720	1,487.111	15.64	0.5692	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			839.98680	901.912	15.52	0.4378	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,738.38680	1,657.312	15.52	0.5622	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			836.85800	898.605	15.52	0.4366	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,745.25800	1,664.005	15.52	0.5634	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			843.12690	905.223	15.51	0.4390	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,731.52690	1,650.623	15.51	0.5610	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												84,157.00	5	208,977
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11263		0.11187			0.0000	11,263.40	100	8,386
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11469		0.11391			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11672		0.11591			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12120		0.12040			0.0000	0.00	0	0
Total ¥ / R Future												11,263.40	100	8,386
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			17.71430	15.234	17.12	0.0422	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,830.51430	1,751.834	17.12	0.9578	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			16.10380	16.114	24.21	0.0330	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,828.90380	2,752.714	24.21	0.9670	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			105.27640	105.753	16.40	0.2189	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			918.07640	842.353	16.40	0.7811	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			140.63820	136.017	18.63	0.1806	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,749.93820	1,667.117	18.63	0.8194	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			71.14690	65.054	20.61	0.0910	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,680.44690	2,596.154	20.61	0.9090	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			317.14510	316.652	16.81	0.3694	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			926.44510	847.752	16.81	0.6306	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			526.45050	531.282	17.11	0.4526	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			935.35050	859.082	17.11	0.5474	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			292.94960	290.682	18.82	0.2751	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,701.84960	1,618.482	18.82	0.7249	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			937.66460	961.834	14.74	0.7048	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			346.56460	289.634	14.74	0.2952	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			669.54430	668.271	19.07	0.4095	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,629.74430	1,548.571	19.07	0.5905	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			510.70600	506.051	21.40	0.3106	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,470.90600	2,386.351	21.40	0.6894	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			992.70950	1,001.537	17.77	0.5591	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			952.90950	881.837	17.77	0.4409	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,263.40	100	8,386
€ / R	On	29/03/2018	Foreign Exchange Future			14.56410		14.43120			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.57310		14.45920			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.63110		14.52850			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.69990		14.60070			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.77800		14.67420			0.0000	6,058,980.00	410	121,320
€ / R	On	17/09/2018	Foreign Exchange Future			15.05590		14.94890			0.0000	0.00	0	52,372
€ / R	On	14/12/2018	Foreign Exchange Future			15.33450		15.22130			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.63860		15.52430			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.88550		15.77080			0.0000	0.00	0	5,256
Total € / R Future												6,058,980.00	410	186,289
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,778.80000	2,645.900	41.65	1.0000	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.00000	0.000	41.65	0.0000	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			451.01760	354.173	12.45	0.8078	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			20.21760	37.273	12.45	0.1922	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			743.99750	652.920	12.93	0.8484	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			32.49750	44.020	12.93	0.1516	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			522.86700	453.190	12.59	0.6398	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			143.56700	173.090	12.59	0.3602	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			171.35470	138.683	11.75	0.2682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			545.55470	616.683	11.75	0.7318	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,682.84050	1,784.721	13.28	0.9807	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			8.64050	6.721	13.28	0.0193	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			546.84140	478.184	12.66	0.5865	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			221.04140	256.184	12.66	0.4135	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,048.90410	961.507	13.88	0.7937	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			93.10410	109.507	13.88	0.2063	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			55.18080	64.445	14.48	0.1306	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,380.98080	1,286.445	14.48	0.8694	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			209.17610	172.061	11.85	0.3123	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			483.37610	550.061	11.85	0.6877	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			752.21620	836.462	11.53	0.8423	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			88.01620	68.462	11.53	0.1577	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			29.04100	34.206	15.17	0.0741	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,794.84100	1,696.205	15.17	0.9259	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,199.97940	1,296.726	11.95	0.9479	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			25.77940	18.726	11.95	0.0521	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			578.44460	651.745	11.70	0.7530	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			154.24460	123.745	11.70	0.2470	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			157.86680	183.829	13.15	0.3181	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			733.66680	655.829	13.15	0.6819	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,955.86020	6,852.096	22.71	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.06020	0.096	22.71	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			783.58020	870.403	11.56	0.8539	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			79.38020	62.403	11.56	0.1461	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,876.18410	5,772.571	22.71	0.9987	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.38410	0.571	22.71	0.0013	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,940.10510	3,836.470	20.35	0.9904	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			4.30510	4.470	20.35	0.0096	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			971.08850	1,064.476	11.74	0.9071	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			46.88850	36.476	11.74	0.0929	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			111.87640	131.259	13.65	0.2404	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			937.67640	853.259	13.65	0.7596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			110.30830	129.497	13.67	0.2377	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			946.10830	861.497	13.67	0.7623	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			113.46420	133.045	13.63	0.2432	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			929.26420	845.045	13.63	0.7568	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			221.04360	246.329	14.19	0.2831	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,272.14360	1,190.429	14.19	0.7169	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,682.47040	6,575.795	18.71	0.9970	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,503.00160	1,601.070	11.61	0.9199	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			54.10160	45.170	11.61	0.0801	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			912.99970	987.910	11.97	0.7608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			214.09970	182.010	11.97	0.2392	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			86.37920	97.269	15.50	0.1272	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,927.61860	1,835.247	15.17	0.8351	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			116.51860	131.147	15.17	0.1649	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			250.15140	278.554	13.98	0.3135	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,151.25140	1,072.654	13.98	0.6865	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			85.62530	96.417	15.51	0.1262	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			14.56260	17.221	18.71	0.0246	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.37040	1.695	18.71	0.0030	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			4,625.66260	4,521.321	18.71	0.9754	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,246.72530	2,150.517	15.51	0.8738	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			84.87820	95.576	15.52	0.1252	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,255.97820	2,159.676	15.52	0.8748	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,237.47920	2,141.369	15.50	0.8728	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,796.54050	2,696.284	16.26	0.8528	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			137.07640	149.946	16.27	0.1465	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,805.77640	2,705.446	16.27	0.8535	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			136.31730	149.116	16.28	0.1458	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,815.01730	2,714.616	16.28	0.8542	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			137.84050	150.784	16.26	0.1472	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,222.41450	1,151.529	13.96	0.5655	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			602.74990	646.490	13.94	0.4379	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,208.44990	1,137.890	13.94	0.5621	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			599.72140	643.298	13.95	0.4362	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,215.42140	1,144.698	13.95	0.5638	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			596.71450	640.128	13.96	0.4345	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,696.54150	1,620.225	14.69	0.6144	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			594.90280	633.145	14.70	0.3844	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,704.10280	1,627.645	14.70	0.6156	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			599.79150	638.309	14.68	0.3869	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,688.99150	1,612.809	14.68	0.6131	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			597.34150	635.724	14.69	0.3856	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												6,058,980.00	410	793,796
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.03970		8.97100			0.0000	415,826.20	46	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.12810		9.07000			0.0000	3,788,161.50	415	9,675
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.23960		9.17990			0.0000	3,695,840.00	400	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.34860		9.28690			0.0000	4,674,300.00	500	11,062
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.57930		9.51610			0.0000	0.00	0	0
Total AU\$ / R Future												12,574,127.70	1,361	21,583
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			249.29450	180.972	18.49	0.9791	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			0.29450	0.672	18.49	0.0209	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.53860	5.626	14.61	0.0242	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,424.53860	1,367.526	14.61	0.9758	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.43160	5.499	14.64	0.0237	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,434.43160	1,377.399	14.64	0.9763	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.32720	5.374	14.67	0.0232	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,444.32720	1,387.274	14.67	0.9768	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			12.49880	14.312	14.84	0.0391	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,952.59880	1,894.712	14.84	0.9609	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			12.40400	14.198	14.88	0.0387	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,962.50400	1,904.598	14.88	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			12.59550	14.428	14.81	0.0394	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,942.69550	1,884.828	14.81	0.9606	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,219.65140	2,160.289	15.91	0.9269	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			36.27140	38.578	15.93	0.0725	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,229.37140	2,169.978	15.93	0.9275	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			35.99560	38.270	15.95	0.0719	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,239.09560	2,179.670	15.95	0.9281	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			36.55140	38.889	15.91	0.0731	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			162.74340	172.790	14.49	0.2140	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,656.64340	1,603.490	14.49	0.7860	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			161.48000	171.441	14.50	0.2126	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,665.38000	1,612.141	14.50	0.7874	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			164.01760	174.148	14.47	0.2155	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,647.91760	1,594.848	14.47	0.7845	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												12,574,127.70	1,361	21,583
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.24860		9.15200			0.0000	0.00	0	1,140
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.48560		9.38320			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,140
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.34620	0.681	12.39	0.0041	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,668.34620	1,572.081	12.39	0.9959	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.32800	0.647	12.39	0.0039	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,678.32800	1,582.047	12.39	0.9961	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.36530	0.716	12.39	0.0043	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,658.36530	1,562.116	12.39	0.9957	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			369.56630	415.698	12.91	0.5239	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			466.36630	410.098	12.91	0.4761	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			365.67730	411.256	12.92	0.5201	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			472.47730	415.656	12.92	0.4799	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			373.49260	420.180	12.90	0.5278	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			460.29260	404.580	12.90	0.4722	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,140
CF CANDCO	On	28/03/2018	Foreign Exchange Future					0.00000			0.0000	0.00	5,000	0
Total CF CANDO CAHB Future												0.00	5,000	0
Total CF CANDO CAHB												0.00	5,000	0
CF CANDCO	On	28/03/2018	Foreign Exchange Future					0.00000			0.0000	0.00	5,000	0

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	5,000	0
Total CF CANDO CAHC												0.00	5,000	0
CF CANDOCon	28/03/2018	Foreign Exchange Future						0.00000			0.0000	0.00	5,000	0
Total CF CANDO CAHE Future												0.00	5,000	0
Total CF CANDO CAHE												0.00	5,000	0
CHF / R	On	18/06/2018	Foreign Exchange Future			12.55630		12.49470			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.80530		12.74100			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.05500		12.98550			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.53880		13.46790			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			15.73610	17.277	17.49	0.0420	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,061.03610	2,000.976	17.49	0.9580	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			15.60030	17.130	17.53	0.0417	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,070.90030	2,010.830	17.53	0.9583	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			15.87380	17.424	17.46	0.0424	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,051.17380	1,991.124	17.46	0.9576	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			38.88580	44.436	15.65	0.0750	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,337.88580	2,279.136	15.65	0.9250	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			38.44780	43.948	15.66	0.0743	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,347.44780	2,288.648	15.66	0.9257	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			39.32880	44.929	15.64	0.0758	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,328.32880	2,269.629	15.64	0.9242	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			476.29980	506.867	13.12	0.4797	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			700.79980	661.867	13.12	0.5203	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			472.80650	503.196	13.14	0.4771	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			707.30650	668.196	13.14	0.5229	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			479.81860	510.565	13.11	0.4824	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			694.31860	655.565	13.11	0.5176	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			431.15970	451.616	14.92	0.3347	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,683.25970	1,632.816	14.92	0.6653	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			429.22540	449.605	14.93	0.3334	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,691.32540	1,640.805	14.93	0.6666	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			427.30720	447.605	14.94	0.3321	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,699.40720	1,648.805	14.94	0.6679	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			1.88850		1.86860			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.90270		1.88270			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.91760		1.89670			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			1.94650		1.92430			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			76.76580	100.677	13.80	0.1596	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,590.76580	1,415.677	13.80	0.8404	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			68.16360	89.279	13.91	0.1439	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,682.16360	1,504.279	13.91	0.8561	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			86.44350	113.459	13.69	0.1767	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,500.44350	1,328.459	13.69	0.8233	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,595.81470	2,420.187	15.09	0.8496	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			115.35030	138.261	15.20	0.1421	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,688.35030	2,511.261	15.20	0.8579	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			108.40000	129.937	15.31	0.1343	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,781.40000	2,602.937	15.31	0.8657	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			122.81470	147.187	15.09	0.1504	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			787.58000	888.494	13.17	0.5364	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			920.58000	812.494	13.17	0.4636	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			748.22230	845.024	13.25	0.5179	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			981.22230	869.024	13.25	0.4821	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			828.78150	933.884	13.10	0.5551	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			861.78150	757.884	13.10	0.4449	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,439.82960	1,316.316	13.90	0.5007	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			946.98590	1,042.576	13.95	0.4864	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,503.98590	1,377.576	13.95	0.5136	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			912.36890	1,005.107	14.00	0.4736	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,569.36890	1,440.107	14.00	0.5264	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			982.82960	1,081.316	13.90	0.4993	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			2.00930		1.99430			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04910		2.03390			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08440		2.06830			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24910		2.23620			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			50.54650	58.895	15.27	0.0899	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,307.54650	2,165.895	15.27	0.9101	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			47.62760	55.467	15.55	0.0843	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,404.62760	2,262.467	15.55	0.9157	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			53.75910	62.671	15.00	0.0962	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,210.75910	2,069.671	15.00	0.9038	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			117.82390	131.925	16.29	0.1219	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,278.82390	3,140.925	16.29	0.8781	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			110.29840	123.397	16.34	0.1151	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,371.29840	3,232.397	16.34	0.8849	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			103.24680	115.400	16.38	0.1086	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,464.24680	3,324.400	16.38	0.8914	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,055.90230	969.849	14.13	0.4691	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			900.05980	972.179	14.21	0.5151	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,117.05980	1,028.179	14.21	0.4849	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			862.76410	932.115	14.29	0.4995	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,179.76410	1,088.115	14.29	0.5005	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			938.90230	1,013.849	14.13	0.5309	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,910.36550	1,988.357	14.27	0.6536	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			948.36550	897.357	14.27	0.3464	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,859.35380	1,935.753	14.34	0.6422	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			997.35380	944.753	14.34	0.3578	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,809.62800	1,884.397	14.40	0.6308	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,047.62800	993.397	14.40	0.3692	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			1.52040		1.50400			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54120		1.52430			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.56020		1.54280			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65380		1.63690			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			13.32000	16.776	16.78	0.0359	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,573.32000	2,412.776	16.78	0.9641	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			11.53630	14.553	16.89	0.0315	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,671.53630	2,510.553	16.89	0.9685	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			15.38080	19.341	16.67	0.0409	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,475.38080	2,315.341	16.67	0.9591	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			47.90680	58.472	17.18	0.0750	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,204.90680	3,046.472	17.18	0.9250	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			43.86590	54.196	17.28	0.0700	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,300.86590	3,142.195	17.28	0.9300	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			40.16340	49.860	17.35	0.0649	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,397.16340	3,237.860	17.35	0.9351	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			621.15610	693.572	14.05	0.5027	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			893.15610	791.572	14.05	0.4973	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			586.45420	654.833	14.16	0.4819	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			958.45420	852.833	14.16	0.5181	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			657.87030	734.440	13.94	0.5239	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			829.87030	732.440	13.94	0.4761	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			685.56040	737.005	15.94	0.3948	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,916.56040	1,799.005	15.94	0.6052	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			661.13150	711.335	16.03	0.3836	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,992.13150	1,873.335	16.03	0.6164	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			710.99850	763.735	15.84	0.4064	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,841.99850	1,725.735	15.84	0.5936	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			0.11650		0.11460			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11590		0.11440			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11560		0.11410			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11420		0.11270			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			1.53280		1.53970			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55620		1.56310			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.57690		1.58360			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.62430		1.63440			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			8.59100		8.55190			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.69030		8.64930			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.78800		8.74480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.30850		9.27240			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			6.97560	7.813	15.26	0.0329	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,295.07560	1,256.813	15.26	0.9671	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			6.81180	7.630	15.29	0.0321	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,304.91180	1,266.629	15.29	0.9679	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			7.14380	8.001	15.23	0.0336	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,285.24380	1,247.001	15.23	0.9664	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			37.64450	41.463	14.73	0.1030	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,318.34450	1,281.163	14.73	0.8970	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			37.01980	40.766	14.74	0.1015	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,327.71980	1,290.466	14.74	0.8985	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			38.28090	42.172	14.71	0.1046	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,308.98090	1,271.872	14.71	0.8954	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			320.11720	337.634	13.41	0.4702	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			495.31720	469.634	13.41	0.5298	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			316.46590	333.840	13.42	0.4663	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			501.66590	475.840	13.42	0.5337	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			312.85160	330.084	13.43	0.4625	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			508.05160	482.084	13.43	0.5375	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			347.75040	360.361	14.66	0.3771	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			995.35040	971.861	14.66	0.6229	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			345.18540	357.714	14.67	0.3749	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			1,002.78540	979.214	14.67	0.6251	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			350.33530	363.028	14.65	0.3793	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			987.93530	964.528	14.65	0.6207	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			1.24700		1.23500			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25470		1.24170			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26240		1.24910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33460		1.32410			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			850.00000	730.000		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			950.00000	830.000		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			750.00000	630.000		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			1,283.00000	1,153.000		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			1,383.00000	1,253.000		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			1,183.00000	1,053.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			0.00000	24.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			109.00000	0.000		0.0000	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			209.00000	76.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			0.00000	124.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			41.00000	146.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	46.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			59.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			141.00000	246.000		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				1.41430		1.41890			0.0000	0.00	0	0
QUANTO £	On 17/09/2018	Foreign Exchange Future				1.41960		1.42430			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				1.24170		1.24690			0.0000	0.00	0	190
QUANTO €	On 17/09/2018	Foreign Exchange Future				1.25060		1.25590			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥	On 18/06/2018	Foreign Exchange Future				8.87830	0.11093	8.93880			0.0000	0.00	0	0
R / ¥	On 17/09/2018	Foreign Exchange Future				8.71920	0.11093	8.77910			0.0000	0.00	0	283
Total R / ¥EN Future												0.00	0	283
R / ¥	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11093	4,082.96180	3,536.490	14.16	0.6507	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11093	1,394.96180	1,453.490	14.16	0.3493	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11093	4,018.05950	3,474.262	14.16	0.6443	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11093	1,430.05950	1,491.262	14.16	0.3557	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11093	4,148.45960	3,599.369	14.16	0.6570	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11093	1,360.45960	1,416.369	14.16	0.3430	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11093	2,796.65950	2,299.913	14.04	0.5054	0.00	0.00	0	0
R / ¥	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11093	2,308.65950	2,416.913	14.04	0.4946	0.00	0.00	0	1,200
R / ¥	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11093	4,835.47190	4,319.803	15.54	0.5723	0.00	0.00	0	0
R / ¥	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11093	3,044.47190	3,127.803	15.54	0.4277	0.00	0.00	0	0
R / ¥	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11093	4,780.56840	4,267.022	15.54	0.5680	0.00	0.00	0	0
R / ¥	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11093	3,089.56840	3,175.022	15.54	0.4320	0.00	0.00	0	0
R / ¥	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11093	4,726.07650	4,214.673	15.54	0.5637	0.00	0.00	0	0
R / ¥	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11093	3,135.07650	3,222.673	15.54	0.4363	0.00	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				9.10040		9.00510			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				9.22590		9.12830			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future				9.34630		9.24560			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				9.93050		9.83530			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			12.69500	16.444	14.11	0.0637	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			1,107.59500	1,016.044	14.11	0.9363	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			12.38460	16.059	14.14	0.0623	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			1,117.28460	1,025.659	14.14	0.9377	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			13.01320	16.839	14.08	0.0651	0.00	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			1,097.91320	1,006.439	14.08	0.9349	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			81.89460	98.193	13.67	0.2092	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			953.59460	872.293	13.67	0.7908	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			80.69540	96.756	13.69	0.2065	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			962.39540	880.856	13.69	0.7935	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			83.11090	99.652	13.65	0.2118	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			944.81090	863.752	13.65	0.7882	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			335.67400	380.707	12.44	0.5114	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			460.07400	404.407	12.44	0.4886	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			331.93590	376.578	12.45	0.5074	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			466.33590	410.278	12.45	0.4926	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			339.45080	384.877	12.42	0.5154	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			453.85080	398.577	12.42	0.4846	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			507.28740	549.738	13.24	0.5127	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			661.98740	609.238	13.24	0.4873	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			503.63180	545.824	13.25	0.5101	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			668.33180	615.324	13.25	0.4899	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			500.00250	541.938	13.27	0.5074	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			674.70250	621.438	13.27	0.4926	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			2.90250		2.87960			0.0000	0.00	0	8,320
TRY / R	On	17/09/2018	Foreign Exchange Future			2.85470		2.83220			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.80600		2.78560			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.80290		2.78520			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	8,320
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.55260	0.637	19.68	0.0074	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			780.95260	758.137	19.68	0.9926	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.55510	0.638	19.89	0.0073	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			790.95510	768.138	19.89	0.9927	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.55030	0.636	19.48	0.0074	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			770.95030	748.136	19.48	0.9926	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.09530	4.428	13.40	0.0427	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			531.89530	509.728	13.40	0.9573	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.83270	4.116	13.41	0.0400	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			541.63270	519.416	13.41	0.9600	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.37550	4.762	13.38	0.0455	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			522.17550	500.062	13.38	0.9545	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			54.91990	60.639	12.95	0.3213	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			239.31990	224.640	12.95	0.6787	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			52.68430	58.199	12.99	0.3110	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			247.08430	232.199	12.99	0.6890	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			57.24450	63.173	12.90	0.3318	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			231.64450	217.173	12.90	0.6682	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			26.37800	28.624	16.64	0.1218	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			771.17800	755.724	16.64	0.8782	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			25.98190	28.226	16.72	0.1200	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			780.78190	765.326	16.72	0.8800	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			26.78550	29.034	16.57	0.1237	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			761.58550	746.134	16.57	0.8763	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	8,320
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22140		1.20790			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19990		1.18650			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18100		1.16700			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14390		1.13210			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 967 387 177.90	181,734	1,513,098
Total Options												1 665 508.00	40,000	2,897,343
Grand Total:												1,969,052,685.90	221,734	4,410,441