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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/05/2018 Foreign Exchange Future			12.57250		12.58580			0.0000	678,915,000.00	54,000	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.57920		12.58590			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.58090		12.58920			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.58590		12.59430			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.58760		12.59600			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.59270		12.60110			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.59780		12.60620			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.59940		12.60790			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.60450		12.61300			0.0000	0.00	0	20,000
\$ / R On 29/05/2018 Foreign Exchange Future			12.61130		12.61970			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.61470		12.62310			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.62830		12.63670			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.64500		12.65310			0.0000	740,061,270.00	58,526	1,145,190
\$ / R On 20/06/2018 Foreign Exchange Future			12.64830		12.65630			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.66310		12.67110			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.66810		12.67600			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.67470		12.68260			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.69720		12.70540			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.70360		12.71190			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.70520		12.71350			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.70840		12.71680			0.0000	0.00	0	1,345

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Future			12.71480		12.72330			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.72600		12.73470			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.73560		12.74430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.76430		12.77330			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.79130		12.80060			0.0000	62,971,569.90	4,923	87,627
\$ / R	On	28/09/2018	Foreign Exchange Future			12.80890		12.81830			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.85190		12.86170			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.85820		12.86810			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.86140		12.87130			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.86940		12.87930			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.88200		12.89200			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.88660		12.89670			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.90840		12.91860			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.92550		12.93580			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.93020		12.94050			0.0000	0.00	0	24,921
\$ / R	On	31/12/2018	Foreign Exchange Future			12.95660		12.96710			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.00480		13.01570			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.02490		13.03590			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.04780		13.05910			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.07530		13.08690			0.0000	0.00	0	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			13.08900		13.10080			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.14080		13.15340			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.20860		13.22120			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.48210		13.49390			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.76990		13.78280			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.85960		13.87290			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.95310		13.96690			0.0000	0.00	0	0
Total \$ / R Future												1,481,947,839.90	117,449	1,524,504
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			0.12270	0.000	17.06	0.0000	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			485.92270	472.500	17.06	1.0000	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			0.03570	0.000	17.06	0.0000	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			585.83570	572.500	17.06	1.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.01690	0.024	37.67	0.0003	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,274.11690	1,280.824	37.67	0.9997	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,044.18490	3,050.854	84.12	0.9997	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.08490	0.054	84.12	0.0003	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			185.46020	179.962	19.55	0.8080	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			31.36020	19.162	19.55	0.1920	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,810.85030	1,819.120	35.91	0.9998	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.05030	0.020	35.91	0.0002	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,165.82820	3,174.227	49.35	0.9994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.12820	0.127	49.35	0.0006	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,905.77140	1,914.144	29.83	0.9997	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.07140	0.043	29.83	0.0003	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			61.38920	48.636	16.02	0.2833	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			217.08920	212.736	16.02	0.7167	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,704.16640	1,712.410	22.99	0.9999	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.16640	0.010	22.99	0.0001	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,696.00710	1,687.600	18.89	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00710	0.000	18.89	0.0000	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			896.36070	888.052	18.80	0.9959	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.36070	0.452	18.80	0.0041	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			18.71710	13.900	16.35	0.0961	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			414.71710	401.501	16.35	0.9039	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			7.49470	5.790	16.04	0.0404	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			608.59470	598.490	16.04	0.9596	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			5.95800	4.458	14.60	0.0314	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			662.15800	652.258	14.60	0.9686	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			8.74030	6.807	14.29	0.0449	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			616.64030	606.207	14.29	0.9551	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			71.86350	66.192	14.12	0.2695	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			314.86350	300.692	14.12	0.7305	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			165.21980	159.145	14.46	0.4892	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			178.21980	163.645	14.46	0.5108	0.00	0	80,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			105.54790	100.065	13.74	0.3451	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			275.24790	261.365	13.74	0.6549	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			109.48760	103.984	13.76	0.3542	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			269.18760	255.284	13.76	0.6458	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,807.18990	2,815.510	25.05	0.9990	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.28990	0.210	25.05	0.0010	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			203.76710	190.599	14.20	0.5200	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			180.66710	175.899	14.20	0.4800	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			232.45880	228.226	14.54	0.5561	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			165.55880	152.926	14.54	0.4439	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,184.02670	1,190.881	17.80	0.9741	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			7.12670	5.581	17.80	0.0259	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,267.09300	3,275.413	27.06	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.19300	0.113	27.06	0.0005	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			321.68970	319.691	14.88	0.6120	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			158.38970	147.991	14.88	0.3880	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,159.83250	1,150.715	14.36	0.9758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			6.73250	5.715	14.36	0.0242	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			385.62050	374.373	13.66	0.6719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			132.52050	129.373	13.66	0.3281	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,868.03720	3,876.049	28.14	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.13720	1.049	28.14	0.0030	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,060.52570	2,068.062	19.22	0.9889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.62570	3.062	19.22	0.0111	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			87.77850	81.297	15.98	0.2139	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			654.67850	656.297	15.98	0.7861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,878.07720	2,886.015	22.20	0.9964	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.17720	1.015	22.20	0.0036	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			96.45390	89.614	15.82	0.2324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			613.35390	614.614	15.82	0.7676	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,508.15140	3,516.135	26.27	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.25140	1.135	26.27	0.0034	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			52.84940	48.023	16.71	0.1357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			879.74940	883.023	16.71	0.8643	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,838.11010	3,846.117	28.14	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.21010	1.117	28.14	0.0031	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			18.35390	16.015	17.98	0.0507	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,365.25390	1,371.015	17.98	0.9493	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,778.07480	2,786.003	21.55	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.17480	1.003	21.55	0.0036	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			54.99220	50.049	16.66	0.1407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			861.89220	865.049	16.66	0.8593	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,758.20450	3,766.202	27.89	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.30450	1.202	27.89	0.0034	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			14.64810	12.710	18.16	0.0412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,461.54810	1,467.710	18.16	0.9588	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,727.07660	4,735.159	28.14	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.17660	0.159	28.14	0.0005	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,347.30980	4,355.374	28.14	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.40980	0.374	28.14	0.0011	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,627.12100	4,635.200	28.14	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.22100	0.200	28.14	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			26.36070	23.274	17.63	0.0710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,203.26070	1,208.274	17.63	0.9290	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			30.89030	27.456	17.42	0.0825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,127.79030	1,132.456	17.42	0.9175	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,557.15830	4,565.234	28.14	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.25830	0.234	28.14	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			25.84430	22.799	17.65	0.0697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,212.74430	1,217.799	17.65	0.9303	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			479.67860	468.430	13.39	0.7591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			86.57860	83.430	13.39	0.2409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			22.95570	20.149	17.81	0.0623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,269.85570	1,275.149	17.81	0.9377	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			486.87950	475.646	13.37	0.7650	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			83.77950	80.646	13.37	0.2350	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			27.42480	24.255	17.58	0.0738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,184.32480	1,189.255	17.58	0.9262	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,267.38740	4,275.445	28.14	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.48740	0.445	28.14	0.0013	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			10.41710	8.968	18.42	0.0300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,607.31710	1,613.968	18.42	0.9700	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			50.78910	46.077	16.76	0.1309	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			897.68910	901.077	16.76	0.8691	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			27.97360	24.761	17.55	0.0752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,174.87360	1,179.761	17.55	0.9248	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,997.76670	4,005.797	28.14	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.86670	0.797	28.14	0.0023	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			585.98030	575.070	13.11	0.8354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			52.88030	50.070	13.11	0.1646	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,138.09630	3,146.055	23.88	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.19630	1.055	23.88	0.0034	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,882.38420	1,889.662	18.90	0.9836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.48420	4.662	18.90	0.0164	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.17900	0.989	20.39	0.0037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,598.07900	2,605.989	20.39	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			451.50480	440.218	13.47	0.7351	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			98.40480	95.219	13.47	0.2649	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,648.07670	2,655.992	20.71	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.17670	0.992	20.71	0.0037	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			56.99710	54.122	13.15	0.1746	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			570.09710	559.122	13.15	0.8254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			91.15180	84.529	15.92	0.2211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			638.05180	639.529	15.92	0.7789	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,568.08090	2,575.987	20.19	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.18090	0.987	20.19	0.0038	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			81.04400	77.925	13.35	0.2292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			494.14400	482.925	13.35	0.7708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,896.90010	7,905.000	28.14	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	28.14	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,348.76480	2,356.562	19.72	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.86480	1.562	19.72	0.0059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			777.12450	766.960	13.17	0.9165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			24.02450	21.960	13.17	0.0835	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			562.23860	551.233	13.17	0.8202	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			59.13860	56.233	13.17	0.1798	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,455.61370	1,447.040	15.32	0.9909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.51370	2.040	15.32	0.0091	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			899.13450	889.335	13.56	0.9432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			16.03450	14.335	13.56	0.0568	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			918.15480	908.411	13.62	0.9466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			15.05480	13.411	13.62	0.0534	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			765.28840	767.781	16.37	0.8287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			68.38840	62.781	16.37	0.1713	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,062.42150	1,053.073	14.06	0.9665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			9.32150	8.073	14.06	0.0335	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			4.11440	3.399	14.82	0.0148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,307.21440	1,298.399	14.82	0.9852	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			5.71270	4.799	14.51	0.0206	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,208.81270	1,199.799	14.51	0.9794	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			152.07420	149.020	13.76	0.3608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			355.17420	344.020	13.76	0.6392	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			12.84750	11.341	13.76	0.0458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			965.94750	956.341	13.76	0.9542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			54.91050	52.068	13.13	0.1696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			578.01050	567.068	13.13	0.8304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			78.36910	75.268	13.33	0.2234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			501.46910	490.268	13.33	0.7766	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			870.71800	860.834	13.47	0.9378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			17.61800	15.834	13.47	0.0622	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			634.91930	624.234	12.99	0.8637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			41.81930	39.234	12.99	0.1363	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.08510	0.076	28.14	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,046.98510	5,055.076	28.14	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.08310	0.074	28.14	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,056.98310	5,065.074	28.14	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.08710	0.078	28.14	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,036.98710	5,045.078	28.14	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,728.19750	3,736.194	27.69	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.29750	1.194	27.69	0.0034	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,458.35110	2,466.212	19.91	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.45110	1.212	19.91	0.0046	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			38.44000	34.479	17.13	0.1013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,025.34000	1,029.479	17.13	0.8987	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			120.82680	113.106	15.44	0.2824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			517.72680	518.106	15.44	0.7176	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			326.41380	315.401	13.86	0.6059	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			173.31380	170.401	13.86	0.3941	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,654.39250	1,646.026	15.98	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.29250	1.026	15.98	0.0047	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			132.64120	124.553	15.28	0.3056	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			479.54120	479.553	15.28	0.6944	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			685.66560	675.236	12.87	0.8889	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			32.56560	30.236	12.87	0.1111	302,362.00	10,000	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			142.87320	134.493	15.15	0.3253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			449.77320	449.493	15.15	0.6747	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,488.25540	2,496.132	19.96	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.35540	1.132	19.96	0.0043	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			209.59000	199.805	14.48	0.4428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			306.49000	304.805	14.48	0.5572	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,848.07610	2,856.011	22.00	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.17610	1.011	22.00	0.0036	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			34.11590	30.450	17.29	0.0906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,081.01590	1,085.450	17.29	0.9094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			75.47870	69.556	16.24	0.1869	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			722.37870	724.556	16.24	0.8131	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,159.78160	2,167.425	19.39	0.9911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.88160	2.426	19.39	0.0089	0.00	0	500
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			152.77880	149.904	13.80	0.3555	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			369.07880	358.203	13.80	0.6445	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,172.31870	1,176.945	17.39	0.8970	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			43.41870	40.045	17.39	0.1030	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,430.82460	3,438.690	24.04	0.9950	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.92460	1.790	24.04	0.0050	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,950.99080	2,958.790	21.48	0.9942	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.09080	1.890	21.48	0.0058	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			374.84990	364.769	13.86	0.6077	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			198.84990	196.669	13.86	0.3923	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,338.53110	1,343.263	17.58	0.9187	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			34.53110	31.363	17.58	0.0813	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			586.72750	588.272	15.47	0.7082	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			142.72750	136.372	15.47	0.2918	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			901.71590	892.618	13.19	0.9192	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			25.71590	24.518	13.19	0.0808	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,106.75940	1,111.017	17.04	0.8693	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			59.35940	55.717	17.04	0.1307	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			990.30120	994.022	16.72	0.8427	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			72.90120	68.722	16.72	0.1573	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			679.15690	669.657	13.21	0.8263	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			66.55690	64.957	13.21	0.1737	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,169.33550	1,173.888	17.00	0.8532	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			74.73550	71.088	17.00	0.1468	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,232.50640	3,240.453	20.72	0.9899	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			4.40640	4.053	20.72	0.0101	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,524.30170	1,529.735	17.56	0.9070	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			46.20170	43.335	17.56	0.0930	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,013.67850	3,021.427	20.16	0.9874	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			5.57850	5.027	20.16	0.0126	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			31.33270	28.920	17.91	0.0650	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,769.43270	1,775.320	17.91	0.9350	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,617.58280	1,623.227	17.72	0.9169	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			41.08280	38.427	17.72	0.0831	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			88.11990	86.611	13.25	0.1921	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			744.91990	735.011	13.25	0.8079	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,168.32620	1,173.085	16.81	0.8337	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			91.62620	87.885	16.81	0.1663	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,600.07740	3,608.287	20.86	0.9924	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.37740	3.087	20.86	0.0076	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,102.99650	3,110.935	20.08	0.9863	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			6.29650	5.735	20.08	0.0137	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			177.00540	176.208	13.62	0.3056	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			591.70540	582.208	13.62	0.6944	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			95.57930	91.937	16.85	0.1668	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,220.87930	1,225.937	16.85	0.8332	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,450.24420	3,458.453	20.26	0.9896	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			4.94420	4.453	20.26	0.0104	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,917.63980	1,924.289	18.09	0.9230	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			41.93980	39.889	18.09	0.0770	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,168.91250	1,173.976	16.49	0.7860	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			142.21250	138.276	16.49	0.2140	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,801.21290	3,809.802	19.18	0.9908	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			4.51290	4.102	19.18	0.0092	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,286.67090	3,294.971	19.11	0.9809	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			9.97090	9.271	19.11	0.0191	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			422.77920	415.571	14.40	0.4963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			472.17920	474.271	14.40	0.5037	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,816.05970	1,806.282	14.02	0.9660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			15.45970	14.982	14.02	0.0340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,385.44280	2,392.994	18.48	0.9272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			46.04280	44.294	18.48	0.0728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			591.52830	582.758	13.84	0.6246	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			290.92830	291.458	13.84	0.3754	5,829,164.00	20,000	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,351.33510	3,359.973	18.60	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.93510	11.273	18.60	0.0219	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,184.88150	3,193.378	18.64	0.9723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			15.48150	14.678	18.64	0.0277	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,253.31950	3,261.877	18.62	0.9748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.91950	13.177	18.62	0.0252	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			380.62680	373.869	14.62	0.4585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			540.02680	542.569	14.62	0.5415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,045.06510	1,049.992	16.02	0.7335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			195.66510	191.292	16.02	0.2665	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			181.16040	176.949	16.17	0.2494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,110.56040	1,115.649	16.17	0.7506	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			533.18640	524.883	14.00	0.5836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			342.58640	343.583	14.00	0.4164	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			258.95740	253.810	15.45	0.3373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			818.35740	822.510	15.45	0.6627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,292.49240	3,301.083	18.61	0.9762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			13.09240	12.383	18.61	0.0238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			513.13500	505.016	14.06	0.5688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			362.53500	363.716	14.06	0.4312	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			287.93710	282.361	15.22	0.3679	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			737.33710	741.061	15.22	0.6321	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,498.83640	3,507.581	18.56	0.9822	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			9.43640	8.881	18.56	0.0178	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,222.32620	4,231.408	18.47	0.9939	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	17.02	Call			2.92620	2.709	18.47	0.0061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			918.85240	909.012	13.17	0.8004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			118.25240	117.712	13.17	0.1996	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			773.77900	777.699	15.32	0.6463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			274.37900	268.999	15.32	0.3537	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,118.62190	1,108.945	12.96	0.8697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			68.02190	67.645	12.96	0.1303	676,449.00	10,000	83,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			709.88860	700.392	13.53	0.6986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			209.28860	209.092	13.53	0.3014	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,336.24450	1,326.732	12.74	0.9225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			35.64450	35.432	12.74	0.0775	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,036.34520	1,026.600	13.04	0.8438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			85.74520	85.300	13.04	0.1562	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			925.62020	930.222	15.73	0.6986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			226.22020	221.522	15.73	0.3014	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,160.85170	1,151.210	12.91	0.8816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			60.25170	59.910	12.91	0.1184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,247.32460	1,237.750	12.83	0.9034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			46.72460	46.450	12.83	0.0966	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			996.36200	986.583	13.09	0.8299	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			95.76200	95.283	13.09	0.1701	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,355.05930	1,345.525	12.79	0.9250	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			34.45930	34.225	12.79	0.0750	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			426.03190	427.773	14.25	0.4751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			456.63190	449.073	14.25	0.5249	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			701.56460	705.086	15.12	0.6175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			302.16460	296.386	15.12	0.3825	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			442.73890	444.626	14.29	0.4859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			443.33890	435.926	14.29	0.5141	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			191.37370	191.025	13.45	0.2833	3,820,492.00	20,000	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			741.97370	732.325	13.45	0.7167	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			410.87170	403.781	14.46	0.4858	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			490.27170	492.481	14.46	0.5142	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			602.64700	593.796	13.80	0.6321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			282.04700	282.496	13.80	0.3679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			498.50240	490.519	14.11	0.5577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			377.90240	379.219	14.11	0.4423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			60.73730	58.608	18.04	0.0940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,110.13730	2,117.308	18.04	0.9060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			660.62980	651.401	13.65	0.6692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			240.02980	240.101	13.65	0.3308	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			565.70710	568.414	14.70	0.5549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			366.30710	359.714	14.70	0.4451	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			60.15430	58.039	18.05	0.0932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,119.55430	2,126.739	18.05	0.9068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			59.57600	57.475	18.07	0.0924	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	14.87	Put			2,128.97600	2,136.175	18.07	0.9076	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,169.86160	1,175.137	16.25	0.7515	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			188.16160	184.037	16.25	0.2485	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,990.62680	3,998.390	19.13	0.9860	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			8.92680	7.290	19.13	0.0140	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,448.63390	3,455.898	18.99	0.9735	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			16.93390	14.798	18.99	0.0265	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,759.38510	1,766.113	17.16	0.8322	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			131.08510	128.013	17.16	0.1678	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,276.61140	2,284.283	17.89	0.8876	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			84.71140	82.483	17.89	0.1124	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,171.14480	1,176.674	16.02	0.7175	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			242.44480	238.074	16.02	0.2825	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,167.69870	4,176.091	20.10	0.9733	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			18.99870	17.491	20.10	0.0267	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,629.69440	3,637.593	19.79	0.9578	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			30.99440	28.993	19.79	0.0422	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			238.69700	234.478	16.09	0.2756	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,219.39700	1,225.078	16.09	0.7244	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,956.01300	3,963.957	19.99	0.9658	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			25.31300	23.357	19.99	0.0342	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			127.30310	127.269	13.13	0.1864	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,106.60310	1,096.669	13.13	0.8136	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,083.28140	2,090.488	17.50	0.8573	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			115.28140	112.488	17.50	0.1427	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,087.76990	2,077.081	13.86	0.9621	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			21.06990	20.481	13.86	0.0379	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			743.85690	747.735	14.94	0.5717	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			420.55690	414.335	14.94	0.4283	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			87.17360	87.109	12.96	0.1359	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,313.87360	1,303.709	12.96	0.8641	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,174.27130	1,179.545	15.89	0.6909	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			292.87130	287.945	15.89	0.3091	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,416.02500	4,424.780	20.19	0.9681	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			24.62500	23.180	20.19	0.0319	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,824.08360	3,832.127	20.11	0.9479	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			42.68360	40.527	20.11	0.0521	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,837.14790	2,845.032	18.41	0.9017	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			82.94790	80.531	18.41	0.0983	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,059.65530	1,064.629	15.59	0.6527	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			345.45530	340.129	15.59	0.3473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,332.25760	4,340.817	20.21	0.9600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			32.75760	31.017	20.21	0.0400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			573.07720	565.312	14.44	0.5142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			592.57720	595.112	14.44	0.4858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,083.28140	3,091.129	18.81	0.9132	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			415.30400	416.596	13.97	0.3934	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			128.52160	125.423	17.61	0.1460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,268.02160	2,275.223	17.61	0.8540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			285.27860	280.355	16.09	0.2933	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			127.62560	124.541	17.62	0.1451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,277.12560	2,284.341	17.62	0.8549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			129.42440	126.312	17.60	0.1469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,258.92440	2,266.112	17.60	0.8531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			725.80400	716.796	13.97	0.6066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			483.12080	476.215	14.84	0.4518	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,195.44290	2,202.531	17.51	0.8465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			135.94290	132.731	17.51	0.1535	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			863.62860	853.793	13.61	0.6785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			303.12860	303.593	13.61	0.3215	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,294.77860	1,300.155	16.09	0.7067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			95.69910	95.503	12.99	0.1377	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,175.81030	1,180.939	15.84	0.6796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			316.31030	311.139	15.84	0.3204	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			616.53080	619.208	14.51	0.4965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			557.03080	549.408	14.51	0.5035	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			742.62080	746.015	14.84	0.5482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			73.78140	71.329	18.81	0.0868	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,096.42300	2,103.349	17.38	0.8355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			146.92300	143.549	17.38	0.1645	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			354.51670	355.358	13.78	0.3560	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			795.01670	785.558	13.78	0.6440	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,396.19910	1,385.703	12.99	0.8623	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,175.91220	1,180.953	15.73	0.6674	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			343.01220	337.553	15.73	0.3326	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,642.69550	4,651.739	20.09	0.9641	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			29.79550	28.339	20.09	0.0359	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,014.68430	4,022.981	20.09	0.9415	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			51.78430	49.581	20.09	0.0585	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			520.50570	522.039	14.13	0.4215	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			746.20570	736.839	14.13	0.5785	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,254.81850	2,261.803	17.29	0.8150	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			190.71850	186.703	17.29	0.1850	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			554.07300	555.598	14.16	0.4224	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			783.17300	773.398	14.16	0.5776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,268.04110	1,256.393	13.35	0.7623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			241.14110	241.093	13.35	0.2377	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,766.13200	2,754.120	12.16	0.9839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.23200	8.820	12.16	0.0161	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			408.22930	402.117	15.86	0.3394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,371.32930	1,376.817	15.86	0.6606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,457.55800	1,445.727	13.17	0.8159	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		170.65800	170.427	13.17	0.1841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		851.22760	840.898	14.04	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		524.32760	525.598	14.04	0.4004	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		934.98130	938.555	14.99	0.5530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		571.88130	563.855	14.99	0.4470	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		1,692.56140	1,680.282	12.84	0.8720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		105.66140	104.982	12.84	0.1280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		2,327.90910	2,335.198	17.25	0.8049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		214.80910	210.498	17.25	0.1951	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		1,502.84260	1,490.897	13.11	0.8278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		155.94260	155.597	13.11	0.1722	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,716.02000	1,722.530	16.48	0.7224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		322.92000	317.830	16.48	0.2776	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		201.04720	196.856	17.38	0.1839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,434.14720	2,441.556	17.38	0.8161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		199.94670	195.764	17.39	0.1830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,443.04670	2,450.464	17.39	0.8170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		202.15460	197.955	17.37	0.1848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,425.25460	2,432.655	17.37	0.8152	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		293.78640	293.868	13.47	0.2705	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,184.58640	1,172.868	13.47	0.7295	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		624.41930	626.101	14.21	0.4244	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		857.81930	846.901	14.21	0.5756	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		473.69210	466.716	16.15	0.3417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,612.49210	1,618.116	16.15	0.6583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		471.52900	464.576	16.16	0.3404	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,620.32900	1,625.976	16.16	0.6596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		469.37760	462.453	16.17	0.3391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,628.17760	1,633.853	16.17	0.6609	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		454.18800	447.646	17.49	0.2724	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,760.28800	2,765.546	17.49	0.7276	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,608.61230	6,617.122	19.71	0.9272	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		102.51230	99.222	19.71	0.0728	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		452.69290	446.152	17.50	0.2716	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,768.79290	2,774.052	17.50	0.7284	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		451.20410	444.670	17.51	0.2708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,777.30410	2,782.570	17.51	0.7292	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		810.25200	802.099	16.72	0.3894	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,207.45200	2,212.199	16.72	0.6106	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		814.92360	806.744	16.70	0.3912	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,192.12360	2,196.844	16.70	0.6088	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		812.58350	804.417	16.71	0.3903	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		2,199.78350	2,204.517	16.71	0.6097	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		2,339.80110	2,344.753	16.93	0.6115	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		842.70110	834.353	16.93	0.3885	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		928.77080	919.976	16.92	0.4073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,301.87080	2,306.876	16.92	0.5927	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			926.33960	917.557	16.93	0.4064	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,309.43960	2,314.457	16.93	0.5936	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			923.91650	915.147	16.94	0.4055	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,317.01650	2,322.047	16.94	0.5945	0.00	0	0
Total \$ / R Option												10,628,467.00	60,000	2,571,030
Total \$ / R												1,492,576,306.90	177,449	4,095,534
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.64500		12.65310			0.0000	278,190.00	22	392
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.79130		12.80060			0.0000	127,913.00	10	57
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.93020		12.94050			0.0000	64,651.00	5	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.20860		13.22120			0.0000	0.00	0	0
Total \$ / R MAXI Future												470,754.00	37	459
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,146.98670	1,881.088	17.86	0.0586	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			129,836.98670	130,381.088	17.86	0.9414	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,099.56210	1,838.419	17.88	0.0574	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			130,789.56210	131,338.419	17.88	0.9426	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,195.43870	1,924.713	17.85	0.0598	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			128,885.43870	129,424.713	17.85	0.9402	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,874.47390	13,507.925	16.72	0.1973	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			134,814.47390	135,377.925	16.72	0.8027	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			13,744.28330	13,379.720	16.74	0.1956	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			135,684.28330	136,249.720	16.74	0.8044	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			14,006.00500	13,637.677	16.70	0.1989	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			133,946.00500	134,507.677	16.70	0.8011	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,903.50680	11,608.689	17.75	0.1362	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			236,853.50680	237,588.689	17.75	0.8638	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,821.17850	11,527.711	17.76	0.1354	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			237,771.17850	238,507.711	17.76	0.8646	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,739.48050	11,447.357	17.77	0.1345	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			238,689.48050	239,427.357	17.77	0.8655	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			47,152.89640	46,457.639	16.16	0.3404	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			162,032.89640	162,597.639	16.16	0.6596	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			46,937.75710	46,245.333	16.17	0.3391	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			162,817.75710	163,385.333	16.17	0.6609	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			47,369.20850	46,671.622	16.15	0.3417	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			161,249.20850	161,811.622	16.15	0.6583	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												470,754.00	37	459
£ / R	On	15/05/2018	Foreign Exchange Future			17.08410		17.03190			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.18810		17.13500			0.0000	25,782,150.00	1,500	429,969
£ / R	On	17/09/2018	Foreign Exchange Future			17.46380		17.41130			0.0000	17,463,800.00	1,000	18,994

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Future			17.73230		17.67910			0.0000	17,732,300.00	1,000	7,367
£ / R	On	18/03/2019	Foreign Exchange Future			18.02180		17.97010			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.28890		18.23760			0.0000	0.00	0	5,465
Total £ / R Future												60,978,250.00	3,500	466,738
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			102.19530	71.710	16.23	0.2789	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			284.09530	305.810	16.23	0.7211	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,935.00000	16,988.100	16.91	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	16.91	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			119.34360	120.281	15.60	0.2327	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			874.34360	822.181	15.60	0.7673	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			210.25380	215.144	14.88	0.3703	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			575.25380	527.044	14.88	0.6297	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,267.96080	3,214.348	20.09	0.9934	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			2.96080	2.448	20.09	0.0066	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			117.58010	118.453	15.61	0.2297	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			882.58010	830.353	15.61	0.7703	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			115.84090	116.652	15.63	0.2268	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			890.84090	838.552	15.63	0.7732	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			332.62740	338.321	15.31	0.3335	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,171.32740	1,124.521	15.31	0.6665	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			330.14430	335.753	15.32	0.3315	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,178.84430	1,131.953	15.32	0.6685	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			335.15510	340.906	15.30	0.3355	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,163.85510	1,117.106	15.30	0.6645	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			644.19920	656.834	15.04	0.4497	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,085.09920	1,044.534	15.04	0.5503	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			640.71400	653.273	15.05	0.4479	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,091.61400	1,050.973	15.05	0.5521	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			647.70160	660.417	15.03	0.4516	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,078.60160	1,038.117	15.03	0.5484	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			872.18300	892.068	15.18	0.4863	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,192.08300	1,160.268	15.18	0.5137	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			868.41920	888.225	15.19	0.4848	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,198.31920	1,166.425	15.19	0.5152	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			864.66370	884.404	15.19	0.4833	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,204.56370	1,172.604	15.19	0.5167	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			995.97310	1,018.015	15.28	0.4861	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,388.37310	1,359.115	15.28	0.5139	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			992.27400	1,014.256	15.28	0.4848	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,394.67400	1,365.356	15.28	0.5152	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			999.67740	1,021.795	15.27	0.4874	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,382.07740	1,352.895	15.27	0.5126	0.00	0	0
Total £ / R Option												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
Total £ / R												60,978,250.00	3,500	467,738
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11604		0.11625			0.0000	0.00	0	8,421
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11631		0.11651			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11815		0.11837			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12027		0.12049			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12482		0.12506			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,421
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			11.38970	11.158	18.63	0.0387	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,386.68970	1,407.158	18.63	0.9613	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			9.16180	6.820	26.06	0.0188	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,384.46180	2,402.820	26.06	0.9812	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			120.13110	108.106	16.25	0.2805	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			495.43110	504.106	16.25	0.7195	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	25.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,348.90000	876,369.300	25.14	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	25.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,348.90000	877,369.300	25.14	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	25.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,348.90000	875,369.300	25.14	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	25.14	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,348.90000	822,369.300	25.14	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			159.65810	152.049	18.58	0.2129	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,322.65810	1,337.449	18.58	0.7871	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			78.66190	73.216	21.39	0.1057	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,241.66190	2,258.616	21.39	0.8943	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			396.46640	382.410	16.37	0.4569	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			559.46640	567.810	16.37	0.5431	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			636.05780	624.404	16.39	0.5324	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			587.45780	597.604	16.39	0.4676	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			332.04400	325.405	18.26	0.3168	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,283.44400	1,298.605	18.26	0.6832	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,182.61240	1,165.057	13.72	0.8131	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			134.01240	138.257	13.72	0.1869	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			727.59840	720.429	17.95	0.4518	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,221.19840	1,238.029	17.95	0.5482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			478.40670	474.120	19.25	0.3205	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,972.00670	1,991.720	19.25	0.6795	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,106.12930	1,096.503	16.26	0.6240	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			599.72930	614.103	16.26	0.3760	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,421
€ / R	On	23/05/2018	Foreign Exchange Future			15.03230		15.06370			0.0000	0.00	0	41

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 Future			15.11320		15.14490			0.0000	22,307,083.20	1,476	115,555
€ / R	On	17/09/2018	Foreign Exchange Future			15.39820		15.43130			0.0000	22,604,557.60	1,468	58,975
€ / R	On	14/12/2018	Foreign Exchange Future			15.68150		15.71570			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.99500		16.03140			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.26160		16.29850			0.0000	0.00	0	5,256
Total € / R Future												44,911,640.80	2,944	192,138
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			142.14840	140.323	13.18	0.4443	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			225.84840	192.623	13.18	0.5557	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			28.45930	24.850	12.11	0.0857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			873.35930	838.050	12.11	0.9143	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,146.10890	2,114.252	16.86	0.9961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.20890	1.052	16.86	0.0039	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			207.83340	211.433	12.97	0.4235	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			352.73340	324.633	12.97	0.5765	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			610.19770	626.326	14.41	0.7465	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			125.09770	109.526	14.41	0.2535	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			63.67520	52.641	15.05	0.1375	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			918.77520	939.441	15.05	0.8625	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			35.45460	34.151	11.96	0.1128	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			780.35460	747.351	11.96	0.8872	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,150.19310	1,116.577	13.46	0.9538	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			15.29310	13.377	13.46	0.0462	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			24.80620	18.466	15.37	0.0561	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,319.90620	1,345.266	15.37	0.9439	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,649.78570	1,617.698	15.62	0.9845	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.88570	4.498	15.62	0.0155	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			920.42390	885.467	12.34	0.9231	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			25.52390	22.267	12.34	0.0769	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			236.99910	214.185	13.50	0.4310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			342.09910	350.985	13.50	0.5690	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,485.18230	6,516.856	28.95	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.08230	0.056	28.95	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,188.96580	1,155.521	13.65	0.9575	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			14.06580	12.322	13.65	0.0425	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,405.66300	5,437.215	28.95	0.9990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.56300	0.415	28.95	0.0010	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,466.92790	3,498.438	23.15	0.9955	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.82790	1.638	23.15	0.0045	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,403.85730	1,371.147	14.67	0.9728	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			8.95730	7.947	14.67	0.0272	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			156.37290	138.404	14.10	0.3069	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			511.47290	525.203	14.10	0.6931	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			153.73390	135.954	14.12	0.3025	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			518.83390	532.754	14.12	0.6975	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			159.05320	140.895	14.07	0.3114	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	15.49	Put			504.15320	517.695	14.07	0.6886	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			118.12590	107.960	15.88	0.1478	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			116.98560	106.869	15.89	0.1465	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			17.16340	16.500	19.62	0.0249	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,952.10560	1,916.758	12.59	0.9616	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			20.80560	18.558	12.59	0.0384	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,258.59140	1,224.634	11.92	0.8672	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			77.29140	76.434	11.92	0.1328	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,804.55820	1,827.589	15.89	0.8547	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,786.82590	1,809.760	15.88	0.8522	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,488.65170	1,510.266	15.47	0.8054	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			159.95170	148.466	15.47	0.1946	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			352.35810	332.688	14.04	0.3825	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			771.05810	784.488	14.04	0.6175	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			878.39990	893.443	14.29	0.6559	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,201.14200	6,234.067	20.70	0.9961	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.44200	2.267	20.70	0.0039	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,145.86340	4,178.300	19.62	0.9751	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,795.68560	1,818.669	15.89	0.8535	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			115.85820	105.789	15.89	0.1453	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			309.69990	291.643	14.29	0.3441	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,337.23010	2,362.098	16.24	0.8352	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			171.87430	162.586	16.25	0.1638	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,346.17430	2,371.086	16.25	0.8362	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			170.82550	161.579	16.26	0.1629	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,355.12550	2,380.079	16.26	0.8371	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			172.93010	163.598	16.24	0.1648	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			763.27070	739.726	13.69	0.4951	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			881.87070	894.726	13.69	0.5049	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			771.02260	747.304	13.67	0.4989	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			869.62260	882.304	13.67	0.5011	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			767.14000	743.505	13.68	0.4970	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			875.74000	888.505	13.68	0.5030	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			743.52060	723.577	14.34	0.4346	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,305.02060	1,321.977	14.34	0.5654	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			740.36320	720.501	14.35	0.4332	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,311.86320	1,328.901	14.35	0.5668	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			737.21990	717.445	14.36	0.4317	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,318.71990	1,335.845	14.36	0.5683	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												44,911,640.80	2,944	799,645
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.51010		9.52210			0.0000	3,804,040.00	400	13,367
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.62790		9.64040			0.0000	3,851,160.00	400	1,250
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.74310		9.75570			0.0000	3,897,240.00	400	10,912

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	14/06/2019	Foreign Exchange Future			9.97850		9.99160			0.0000	0.00	0	0
Total AU\$ / R Future												11,552,440.00	1,200	25,529
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			973.14770	984.885	14.88	0.9724	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			5.09850	4.838	14.93	0.0268	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			982.99850	994.738	14.93	0.9732	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.95410	4.696	14.98	0.0260	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			992.85410	1,004.596	14.98	0.9740	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			5.24770	4.985	14.88	0.0276	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			21.73060	21.090	14.91	0.0587	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,511.33060	1,523.190	14.91	0.9413	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			22.59840	21.951	14.89	0.0608	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,492.19840	1,504.051	14.89	0.9392	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			22.16070	21.516	14.90	0.0597	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,501.76070	1,513.616	14.90	0.9403	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,774.86150	1,787.075	15.44	0.9041	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			49.99280	49.609	15.45	0.0949	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,784.29280	1,796.509	15.45	0.9051	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			51.13730	50.747	15.42	0.0969	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,765.43730	1,777.647	15.42	0.9031	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			50.56150	50.174	15.44	0.0959	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			241.63350	240.113	14.17	0.2809	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,250.03350	1,261.613	14.17	0.7191	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			239.70580	238.201	14.18	0.2790	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,258.10580	1,269.701	14.18	0.7210	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			237.79410	236.305	14.19	0.2772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,266.19410	1,277.805	14.19	0.7228	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												11,552,440.00	1,200	25,529
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.84010		9.84140			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.09800		10.09970			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			4.07110	3.384	13.56	0.0206	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			982.67110	983.284	13.56	0.9794	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			3.86410	3.204	13.56	0.0196	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			992.46410	993.104	13.56	0.9804	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			4.28800	3.573	13.56	0.0216	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			972.88800	973.473	13.56	0.9784	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			778.85270	776.192	12.91	0.7513	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			159.15270	158.192	12.91	0.2487	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			771.66490	769.003	12.91	0.7480	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			161.96490	161.003	12.91	0.2520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			786.07790	783.414	12.92	0.7546	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			156.37790	155.414	12.92	0.2454	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.64330		12.68000			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.89450		12.93220			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.14410		13.18280			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.65020		13.69120			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			7.37110	6.491	19.94	0.0210	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,867.37110	1,903.191	19.94	0.9790	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			7.28320	6.408	19.98	0.0207	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,877.28320	1,913.108	19.98	0.9793	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			7.46060	6.576	19.89	0.0213	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,857.46060	1,893.276	19.89	0.9787	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			44.35110	42.132	16.97	0.0743	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,142.15110	2,177.632	16.97	0.9257	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			43.89340	41.709	16.99	0.0736	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,151.69340	2,187.209	16.99	0.9264	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			43.44080	41.291	17.00	0.0729	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,161.24080	2,196.791	17.00	0.9271	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			524.77720	504.283	13.12	0.5008	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			551.97720	570.183	13.12	0.4992	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			520.75140	500.378	13.14	0.4979	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			557.95140	576.278	13.14	0.5021	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			528.82850	508.214	13.11	0.5037	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			546.02850	564.114	13.11	0.4963	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			460.98980	446.321	14.82	0.3421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,489.78980	1,516.121	14.82	0.6579	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			458.81940	444.217	14.83	0.3407	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,497.61940	1,524.017	14.83	0.6593	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			456.66150	442.125	14.84	0.3393	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,505.46150	1,531.925	14.84	0.6607	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			1.98370		1.98550			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99940		2.00130			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01450		2.01650			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04370		2.04670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			502.50830	506.488	13.32	0.6060	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			224.94740	211.852	13.47	0.3542	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			569.94740	574.852	13.47	0.6458	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			196.01900	183.858	13.63	0.3171	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			641.01900	646.858	13.63	0.6829	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			257.50830	243.488	13.32	0.3940	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,537.26600	1,551.259	14.43	0.7527	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			232.58680	227.803	14.53	0.2324	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,619.58680	1,633.803	14.53	0.7676	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			216.16020	211.590	14.63	0.2183	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,703.16020	1,717.590	14.63	0.7817	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			250.26600	245.259	14.43	0.2473	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,496.11530	1,478.335	12.76	0.7385	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			331.11530	333.335	12.76	0.2615	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,428.40960	1,411.004	12.81	0.7205	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			363.40960	366.004	12.81	0.2795	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,362.68710	1,345.677	12.85	0.7021	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			397.68710	400.677	12.85	0.2979	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,507.59740	1,478.961	13.44	0.6160	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			840.59740	841.961	13.44	0.3840	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,455.70860	1,427.476	13.48	0.6021	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			888.70860	890.476	13.48	0.3979	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,560.95620	1,531.930	13.39	0.6298	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			793.95620	794.930	13.39	0.3702	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			2.03250		2.03700			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07170		2.07630			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.11160		2.11620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25540		2.26060			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	Put			1,869.65080	1,910.573	17.23	0.9306	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			35.93060	32.585	17.56	0.0634	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,965.93060	2,007.585	17.56	0.9366	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			43.85630	38.945	16.90	0.0761	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,773.85630	1,813.945	16.90	0.9239	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			39.65080	35.573	17.23	0.0694	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			111.25010	100.399	16.20	0.1074	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,848.25010	2,883.399	16.20	0.8926	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			104.43650	93.220	16.27	0.1006	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	Put			2,941.43650	2,976.220	16.27	0.8994	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			98.08000	86.554	16.33	0.0943	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,035.08000	3,069.554	16.33	0.9057	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,037.47630	1,010.211	13.78	0.5594	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			775.47630	794.211	13.78	0.4406	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			989.98010	963.757	13.84	0.5418	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			827.98010	847.757	13.84	0.4582	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,086.80950	1,058.504	13.71	0.5772	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			724.80950	742.504	13.71	0.4228	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			767.72380	782.854	13.89	0.3325	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,916.98350	1,880.954	13.94	0.6554	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			810.98350	826.954	13.94	0.3446	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,862.58290	1,827.120	14.00	0.6433	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			856.58290	873.120	14.00	0.3567	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,973.72380	1,936.854	13.89	0.6675	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			1.61240		1.61340			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63310		1.63400			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65260		1.65380			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74440		1.74550			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			32.64560	28.723	17.20	0.0705	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,498.64560	1,504.723	17.20	0.9295	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			27.58990	24.120	17.37	0.0602	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,593.58990	1,600.120	17.37	0.9398	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			38.61440	34.194	17.03	0.0824	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,404.61440	1,410.194	17.03	0.9176	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,356.89700	2,362.812	17.35	0.8829	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			113.64730	110.414	17.13	0.1353	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,173.64730	2,179.414	17.13	0.8647	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			104.92330	101.762	17.24	0.1259	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,264.92330	2,270.762	17.24	0.8741	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			96.89700	93.812	17.35	0.1171	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,182.13520	1,169.342	13.56	0.7050	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			344.13520	343.342	13.56	0.2950	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,120.50220	1,107.991	13.65	0.6830	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			382.50220	381.991	13.65	0.3170	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,246.21270	1,233.166	13.47	0.7267	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			308.21270	307.166	13.47	0.2733	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,046.85600	1,037.404	15.18	0.5095	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,191.85600	1,193.404	15.18	0.4905	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,009.57190	1,000.347	15.27	0.4958	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	Put			1,254.57190	1,256.347	15.27	0.5042	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,085.56420	1,075.887	15.08	0.5235	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,130.56420	1,131.887	15.08	0.4765	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			0.12530		0.12530			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12480		0.12380			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12430		0.12300			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12090		0.12200			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			1.57320		1.56870			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59730		1.59280			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62080		1.61640			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66560		1.66140			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			8.87760		8.87590			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.98290		8.98160			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.08570		9.08490			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58970		9.58840			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			5.26030	4.601	15.46	0.0264	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			969.36030	967.001	15.46	0.9736	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			5.10960	4.461	15.51	0.0256	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			979.20960	976.861	15.51	0.9744	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			5.41620	4.747	15.41	0.0272	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			959.51620	957.147	15.41	0.9728	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			56.66120	55.595	14.82	0.1410	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,005.06120	1,002.695	14.82	0.8590	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			55.56840	54.529	14.83	0.1387	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,013.96840	1,011.629	14.83	0.8613	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			57.77250	56.681	14.81	0.1433	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			996.17250	993.781	14.81	0.8567	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			452.04380	450.725	12.95	0.5921	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			287.14380	285.025	12.95	0.4079	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			446.80000	445.477	12.96	0.5878	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			291.90000	289.777	12.96	0.4122	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			441.60400	440.275	12.97	0.5834	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	Put			296.70400	294.575	12.97	0.4166	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			435.24010	437.013	14.38	0.4410	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			766.84010	767.313	14.38	0.5590	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			431.98530	433.763	14.40	0.4384	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			773.58530	774.063	14.40	0.5616	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			438.51540	440.287	14.37	0.4435	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			760.11540	760.586	14.37	0.5565	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			1.27340		1.27280			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27840		1.27860			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28380		1.28410			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34530		1.34590			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			472.00000	466.000		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			572.00000	566.000		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			372.00000	366.000		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			914.00000	916.000		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			1,014.00000	1,016.000		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			814.00000	816.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			241.00000	238.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			141.00000	138.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			341.00000	338.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			259.00000	253.000		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			159.00000	153.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			359.00000	353.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35930		1.35420			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
QUANTO £On	17/09/2018	Foreign Exchange Future			1.36530		1.36020			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			1.19520		1.19690			0.0000	41,832.00	35	170
QUANTO €On	17/09/2018	Foreign Exchange Future			1.20380		1.20550			0.0000	0.00	0	0
Total QUANTO €/\$ Future											41,832.00	35	170
Total QUANTO €/\$											41,832.00	35	170
R/¥	On	29/06/2018	Foreign Exchange Future		8.59790	0.11512	8.58290			0.0000	0.00	0	0
Total R/¥ Future											0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.88	Call	0.11512	773.36070	778.237	13.99	0.2813	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.88	Put	0.11512	3,744.36070	3,599.237	13.99	0.7187	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.89	Call	0.11512	744.40700	748.511	13.95	0.2737	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.89	Put	0.11512	3,815.40700	3,669.511	13.95	0.7263	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.87	Call	0.11512	803.06010	808.759	14.02	0.2890	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.87	Put	0.11512	3,674.06010	3,529.759	14.02	0.7110	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.34	Call	0.11512	3,554.45200	3,626.680	16.23	0.6997	0.00	0	0
R/¥	On	29/06/2018	Foreign Exchange Option	8.34	Put	0.11512	1,125.45200	1,047.680	16.23	0.3003	0.00	0	110,000
Total R/¥ Option											0.00	0	110,000
Total R/¥											0.00	0	110,000
R/¥EN	On	18/06/2018	Foreign Exchange Future		8.61770	0.11512	8.60240			0.0000	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Future		8.46410	0.11512	8.44810			0.0000	0.00	0	283
Total R/¥EN Future											0.00	0	283
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.11512	1,447.31290	1,459.252	14.60	0.4612	0.00	0	0
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11512	3,510.42270	3,346.430	13.82	0.7389	0.00	0	1,200
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11512	2,123.31290	1,982.252	14.60	0.5388	0.00	0	0
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11512	1,400.93810	1,411.440	14.57	0.4518	0.00	0	0
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11512	2,176.93810	2,034.440	14.57	0.5482	0.00	0	0
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11512	1,494.58270	1,508.002	14.64	0.4706	0.00	0	0
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11512	2,070.58270	1,931.002	14.64	0.5294	0.00	0	0
R/¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11512	634.42270	623.430	13.82	0.2611	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.11512	2,459.20470	2,499.444	15.25	0.4495	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.11512	3,978.20470	3,858.443	15.25	0.5505	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.11512	2,412.76350	2,452.143	15.22	0.4443	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.11512	4,031.76350	3,911.143	15.22	0.5557	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.11512	2,366.83070	2,405.355	15.19	0.4391	0.00	0	0
R/¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.11512	4,085.83070	3,964.355	15.19	0.5609	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			9.46870		9.48400			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.59860		9.61530			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.72380		9.74160			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.28360		10.30330			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			23.56320	20.617	14.37	0.0969	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			639.56320	651.917	14.37	0.9031	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			22.73500	19.863	14.39	0.0938	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			648.73500	661.164	14.39	0.9062	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			24.41950	21.398	14.35	0.1000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			630.41950	642.698	14.35	0.9000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			158.52360	153.740	13.33	0.3196	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			543.22360	555.140	13.33	0.6804	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			156.03160	151.319	13.36	0.3155	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			550.73160	562.718	13.36	0.6845	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			161.05150	156.196	13.31	0.3238	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			535.75150	547.597	13.31	0.6762	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			576.54780	564.883	12.18	0.6695	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			204.94780	211.083	12.18	0.3305	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			570.44210	558.832	12.19	0.6653	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			208.84210	215.032	12.19	0.3347	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			582.69870	570.979	12.17	0.6737	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			201.09870	207.179	12.17	0.3263	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			410.92760	417.363	12.78	0.3944	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			714.45680	701.066	12.76	0.6115	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			401.15680	407.466	12.76	0.3885	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			709.32850	695.999	12.77	0.6085	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			406.02850	412.399	12.77	0.3915	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			704.22760	690.963	12.78	0.6056	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			2.92390		2.93870			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.86410		2.88260			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.80900		2.82730			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.78180		2.79880			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.33240	0.435	25.60	0.0055	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	18/06/2018	Foreign Exchange Option	3.66	Put			721.63240	736.535	25.60	0.9945	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.32430	0.432	25.86	0.0054	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			731.62430	746.532	25.86	0.9946	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.34090	0.438	25.35	0.0056	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			711.64090	726.538	25.35	0.9944	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.69020	6.864	16.37	0.0587	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			485.09020	502.764	16.37	0.9413	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.23000	6.434	16.39	0.0554	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			494.63000	512.334	16.39	0.9446	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			8.17810	7.320	16.36	0.0621	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			475.57810	493.220	16.36	0.9379	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			72.44210	68.624	14.95	0.3369	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			215.14210	229.624	14.95	0.6631	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			69.53880	66.016	14.99	0.3270	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			222.23880	237.016	14.99	0.6730	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			75.44550	71.324	14.92	0.3471	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			208.14550	222.324	14.92	0.6529	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			27.27490	25.277	17.30	0.1113	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			758.47490	773.477	17.30	0.8887	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			26.87540	24.876	17.37	0.1095	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			768.07540	783.076	17.37	0.8905	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			27.68550	25.689	17.22	0.1132	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			748.88550	763.889	17.22	0.8868	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23310		1.23390			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20740		1.20820			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18330		1.18430			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.13460		1.13600			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 599 902 756.70	125,165	2,226,604
Total Options												10 628 467.00	60,000	3,290,737
Grand Total:												1,610,531,223.70	185,165	5,517,341