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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/05/2018 Foreign Exchange Future			12.60150		12.60540			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.57110		12.60540			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.58130		12.61740			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.59800		12.63420			0.0000	843,637,668.00	66,966	1,178,864
\$ / R On 20/06/2018 Foreign Exchange Future			12.60130		12.63750			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.61630		12.65260			0.0000	0.00	0	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.62130		12.65770			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.62790		12.66440			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.65120		12.68800			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.65790		12.69470			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.65950		12.69640			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.66290		12.69980			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.66950		12.70650			0.0000	0.00	0	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.68110		12.71810			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.69110		12.72800			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.72090		12.75790			0.0000	0.00	0	3,479
\$ / R On 03/09/2018 Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			12.74880		12.78590			0.0000	27,499,161.60	2,157	86,781
\$ / R On 28/09/2018 Foreign Exchange Future			12.76670		12.80410			0.0000	0.00	0	2,695
\$ / R On 25/10/2018 Foreign Exchange Future			12.81080		12.84860			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Future			12.81730		12.85520			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.82060		12.85850			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.82880		12.86670			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.84180		12.87990			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.84670		12.88490			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.86960		12.90800			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.88740		12.92590			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.89230		12.93080			0.0000	24,972,385.10	1,937	25,881
\$ / R	On	31/12/2018	Foreign Exchange Future			12.91990		12.95850			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			12.97030		13.00890			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.99140		13.03010			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.01580		13.05450			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.04520		13.08430			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.05990		13.09910			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.11540		13.15530			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.18700		13.22680			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.45120		13.49050			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.72400		13.76410			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.82640		13.86360			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.93330		13.96740			0.0000	0.00	0	0
Total \$ / R Future												896,109,214.70	71,060	1,424,305
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			884.61500	888.500	18.53	1.0000	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			0.01500	0.000	18.53	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			42.27650	38.283	18.34	0.4287	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			97.67650	59.383	18.34	0.5713	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			367.72300	332.147	24.38	0.9821	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			2.32300	1.047	24.38	0.0179	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,824.63080	2,858.900	71.42	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.03080	0.000	71.42	0.0000	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			168.07930	186.213	21.66	0.8927	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			23.47930	7.313	21.66	0.1073	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,194.61910	1,228.913	49.35	0.9998	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.01910	0.013	49.35	0.0002	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			67.16960	37.239	19.17	0.4114	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			61.76960	66.139	19.17	0.5886	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			120.69050	133.378	20.66	0.8065	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			36.09050	14.478	20.66	0.1935	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,284.68220	3,318.900	52.83	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.08220	0.000	52.83	0.0000	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			248.22390	271.248	16.93	0.7373	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			65.62390	52.548	16.93	0.2627	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.09480	0.078	31.79	0.0003	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.33780	1.993	20.98	0.0099	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	14.10	Put			1,468.13780	1,503.993	20.98	0.9901	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,745.80360	4,782.002	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00360	0.002	33.05	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.98430	2.538	20.45	0.0126	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,368.78430	1,404.538	20.45	0.9874	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,645.80500	4,682.003	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00500	0.003	33.05	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.88360	3.971	19.61	0.0195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,200.68360	1,235.971	19.61	0.9805	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,775.87760	3,812.062	33.05	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.07760	0.062	33.05	0.0003	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,575.80640	4,612.004	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00640	0.004	33.05	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			4.71940	3.838	19.63	0.0189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,210.51940	1,245.838	19.63	0.9811	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,365.81290	4,402.009	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.01290	0.009	33.05	0.0000	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.84250	3.261	19.93	0.0162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,269.64250	1,305.261	19.93	0.9838	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			422.35220	392.183	14.34	0.8086	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			38.15220	44.183	14.34	0.1914	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			6.41650	5.213	19.37	0.0251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,122.21650	1,157.213	19.37	0.9749	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,285.81680	4,322.012	33.05	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.01680	0.011	33.05	0.0001	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.64750	1.411	21.76	0.0070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,617.44750	1,653.411	21.76	0.9930	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			414.37910	384.421	14.36	0.8013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			40.17910	46.421	14.36	0.1987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.41090	4.398	19.52	0.0215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,171.21090	1,206.398	19.52	0.9785	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,015.84020	4,052.028	33.05	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.04020	0.028	33.05	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			5.22930	4.250	19.55	0.0208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,181.02930	1,216.250	19.55	0.9792	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,155.93450	3,192.114	29.84	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.13450	0.114	29.84	0.0005	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,896.70270	1,932.780	23.23	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.90270	0.780	23.23	0.0038	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			14.85980	12.125	18.64	0.0543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			880.65980	914.125	18.64	0.9457	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			383.26430	354.186	14.46	0.7710	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			49.06430	56.186	14.46	0.2290	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,666.04060	2,702.212	27.27	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.24060	0.212	27.27	0.0010	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			532.30000	499.733	14.02	0.8898	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	12.12	Put			18.10000	21.733	14.02	0.1102	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			37.94770	31.977	17.70	0.1281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			603.74770	633.977	17.70	0.8719	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,586.06840	2,622.238	26.85	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.26840	0.238	26.85	0.0011	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.25750	0.228	27.01	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,616.05750	2,652.228	27.01	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,915.80000	7,952.000	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	33.05	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,366.17950	2,402.334	25.70	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.37950	0.334	25.70	0.0016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			20.49030	24.448	14.07	0.1210	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			514.69030	482.448	14.07	0.8790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			505.97210	473.898	14.09	0.8734	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			21.77210	25.898	14.09	0.1266	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,435.04850	1,398.918	20.17	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.84850	0.918	20.17	0.0049	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			36.20030	42.023	14.31	0.1843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			430.40030	400.023	14.31	0.8157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			888.20730	852.006	15.53	0.9764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			4.00730	4.006	15.53	0.0236	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			740.04420	771.924	18.20	0.9155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			24.24420	19.925	18.20	0.0845	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			740.14660	703.983	14.08	0.9633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			5.94660	5.983	14.08	0.0367	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			1.50790	1.649	19.42	0.0087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,285.70790	1,249.649	19.42	0.9913	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			2.02430	2.018	18.45	0.0110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,186.22430	1,150.018	18.45	0.9890	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			868.41410	832.216	15.34	0.9750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			4.21410	4.216	15.34	0.0250	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			3.54400	3.539	16.02	0.0206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			937.74400	901.539	16.02	0.9794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			19.26700	23.060	14.04	0.1155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			523.46700	491.060	14.04	0.8845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,037.00390	1,000.795	16.99	0.9842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			2.80390	2.795	16.99	0.0158	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			838.75020	802.557	15.05	0.9728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			4.55020	4.557	15.05	0.0272	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			586.40130	552.959	13.87	0.9185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			12.20130	14.959	13.87	0.0815	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			94.45790	105.288	14.83	0.3571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			278.65790	253.288	14.83	0.6429	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			34.32130	39.941	14.29	0.1773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			438.52130	407.941	14.29	0.8227	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			29.11390	34.144	14.21	0.1572	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	12.20	Call			463.31390	432.144	14.21	0.8428	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			136.11240	149.655	15.08	0.4490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			220.31240	197.655	15.08	0.5510	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00120	0.001	33.05	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,065.80120	5,102.001	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00110	0.001	33.05	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,075.80110	5,112.001	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00120	0.001	33.05	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,055.80120	5,092.001	33.05	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			9.31190	7.571	19.05	0.0354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,015.11190	1,049.571	19.05	0.9646	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			58.22320	49.749	17.08	0.1880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			474.02320	501.749	17.08	0.8120	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,745.87940	3,782.065	32.94	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.07940	0.065	32.94	0.0003	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,634.59430	1,598.420	21.17	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.39430	0.420	21.17	0.0023	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			67.02980	57.549	16.87	0.2128	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			432.82980	459.549	16.87	0.7872	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,476.11740	2,512.281	26.27	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.31740	0.281	26.27	0.0013	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			74.95770	64.607	16.70	0.2344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			400.75770	426.607	16.70	0.7656	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,506.10280	2,542.268	26.43	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.30280	0.268	26.43	0.0013	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			248.31910	224.290	14.96	0.5971	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			114.11910	126.290	14.96	0.4029	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,865.98650	2,902.162	28.32	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.18650	0.162	28.32	0.0007	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			7.60370	6.178	19.23	0.0294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,073.40370	1,108.178	19.23	0.9706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			642.13560	607.967	13.72	0.9417	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			7.93560	9.966	13.72	0.0583	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,176.32770	2,212.461	24.70	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.52770	0.461	24.70	0.0022	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,136.44950	1,100.242	17.96	0.9876	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			2.24950	2.242	17.96	0.0124	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			132.41750	116.576	15.83	0.3768	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			248.21750	268.576	15.83	0.6232	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,885.86060	3,922.043	33.05	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.06060	0.043	33.05	0.0002	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,076.43470	2,112.552	24.18	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.63470	0.552	24.18	0.0027	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			28.44850	23.455	18.06	0.0976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			694.24850	725.455	18.06	0.9024	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,895.97980	2,932.156	28.48	0.9993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.17980	0.156	28.48	0.0007	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			41.36000	34.948	17.58	0.1385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			577.16000	606.948	17.58	0.8615	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			311.30740	284.640	14.71	0.6875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			77.10740	86.640	14.71	0.3125	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			15.87370	12.962	18.58	0.0577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			861.67370	894.962	18.58	0.9423	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,855.86650	3,892.048	33.05	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.06650	0.048	33.05	0.0002	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			35.82650	30.136	17.79	0.1216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			621.62650	652.136	17.79	0.8784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,796.00320	2,832.178	27.95	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.20320	0.178	27.95	0.0008	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			16.95350	13.855	18.53	0.0612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			842.75350	875.855	18.53	0.9388	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,525.89480	3,562.078	31.79	0.9997	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			97.76470	107.771	14.76	0.3514	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			295.26470	269.071	14.76	0.6486	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			331.76180	307.356	14.93	0.6298	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			129.16180	141.056	14.93	0.3702	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			347.55550	370.998	16.20	0.6450	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			150.15550	137.298	16.20	0.3550	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			319.69470	295.817	14.97	0.6153	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			137.09470	149.517	14.97	0.3847	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			206.05800	223.018	15.33	0.4939	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			238.65800	219.318	15.33	0.5061	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			158.22980	171.988	15.08	0.4212	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			290.82980	268.288	15.08	0.5788	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			176.47450	191.317	15.16	0.4504	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			269.07450	247.617	15.16	0.5496	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			171.80280	186.372	15.14	0.4431	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			274.40280	252.672	15.14	0.5569	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,968.06770	3,004.415	26.28	0.9974	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.66770	0.715	26.28	0.0026	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			491.19560	461.326	14.44	0.7857	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			58.59560	65.026	14.44	0.2143	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			337.90720	313.239	14.91	0.6371	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			125.30720	136.939	14.91	0.3629	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,166.20230	1,200.515	19.46	0.9429	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			18.80230	16.815	19.46	0.0571	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,448.18480	3,484.530	30.01	0.9974	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.78480	0.830	30.01	0.0026	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			871.36710	835.155	14.44	0.9419	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			13.66710	13.855	14.44	0.0581	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			312.56530	289.390	14.84	0.5944	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			154.86530	168.090	14.84	0.4056	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,336.95710	1,371.607	19.53	0.9565	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		14.65710	12.907	19.53	0.0435	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		555.05510	583.288	16.96	0.7687	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		92.75510	84.588	16.96	0.2313	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		634.98850	602.660	14.01	0.8497	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		40.58850	44.760	14.01	0.1503	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,097.72040	1,131.148	18.80	0.9143	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		32.12040	29.048	18.80	0.0857	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		977.16470	1,009.784	18.42	0.8917	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		41.56470	37.684	18.42	0.1083	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,161.14860	1,193.837	18.44	0.8900	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		49.14860	45.037	18.44	0.1100	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		16.37350	14.566	19.04	0.0397	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,771.67350	1,806.666	19.04	0.9603	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,247.69600	3,284.427	23.44	0.9936	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		2.39600	2.327	23.44	0.0064	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,522.78450	1,556.713	18.80	0.9369	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		27.48450	24.613	18.80	0.0631	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,027.84570	3,064.559	22.34	0.9930	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		2.54570	2.459	22.34	0.0070	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,617.15020	1,651.542	18.87	0.9454	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		23.55020	21.042	18.87	0.0546	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		66.37460	71.856	13.94	0.1826	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		706.17460	674.756	13.94	0.8174	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,116.94260	3,153.713	22.18	0.9914	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		3.44260	3.213	22.18	0.0086	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,160.09950	1,191.962	18.07	0.8665	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		66.59950	61.462	18.07	0.1335	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,615.82970	3,652.907	24.05	0.9939	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		2.32970	2.407	24.05	0.0061	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,464.92170	3,501.840	22.55	0.9926	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		3.02170	2.940	22.55	0.0074	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		152.76800	162.828	14.33	0.3103	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		550.86800	523.928	14.33	0.6897	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		72.45700	67.237	18.08	0.1375	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,214.35700	1,246.137	18.08	0.8625	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,921.10460	1,955.248	19.27	0.9425	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		29.10460	26.348	19.27	0.0575	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,299.64020	3,335.812	20.67	0.9852	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		7.54020	6.712	20.67	0.0148	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,162.50690	1,192.732	17.54	0.8093	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		120.40690	113.632	17.54	0.1907	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,815.57630	3,852.109	20.90	0.9929	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		3.47630	3.009	20.90	0.0071	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		0.00000	0.000	0.0000	0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		7.70000	7.700	1.0000	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,798.89180	1,762.512	14.90	0.9674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			12.99180	13.712	14.90	0.0326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			562.01950	538.545	14.54	0.6129	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			276.11950	289.745	14.54	0.3871	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,363.79650	3,400.180	20.03	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			9.69650	8.980	20.03	0.0183	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			394.02640	376.568	15.17	0.4788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			458.12640	477.768	15.17	0.5212	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,265.42220	3,301.665	20.02	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.32220	10.465	20.02	0.0210	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			352.64850	336.705	15.43	0.4397	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			526.74850	547.905	15.43	0.5603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,392.46620	2,427.213	19.73	0.9374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			38.36620	36.013	19.73	0.0626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			161.02180	152.933	17.15	0.2295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,105.12180	1,134.133	17.15	0.7705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			503.64750	481.785	14.72	0.5698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			327.74750	342.985	14.72	0.4302	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,196.70570	3,232.838	20.02	0.9770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.60570	11.638	20.02	0.0230	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,304.74380	3,341.046	20.03	0.9801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.64380	9.846	20.03	0.0199	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			483.64500	462.370	14.78	0.5543	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			347.74500	363.570	14.78	0.4457	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,038.77030	1,067.164	16.98	0.7537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			174.67030	165.964	16.98	0.2463	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,511.75770	3,548.316	20.03	0.9852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			7.65770	7.116	20.03	0.0148	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,236.42020	4,273.373	20.04	0.9949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.32020	2.173	20.04	0.0051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			234.82810	223.640	16.34	0.3166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			808.92810	834.841	16.34	0.6834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			763.70560	788.982	16.21	0.6669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			249.60560	237.782	16.21	0.3331	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,095.06280	1,061.951	13.57	0.8713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			59.16280	63.151	13.57	0.1287	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			262.63830	250.266	16.09	0.3474	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			726.73830	751.466	16.09	0.6526	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,315.54040	1,280.758	13.34	0.9257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			29.64040	31.958	13.34	0.0743	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,011.62480	979.358	13.66	0.8443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			75.72480	80.558	13.66	0.1557	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			892.47410	861.652	13.80	0.7986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			106.57410	112.852	13.80	0.2014	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,137.87800	1,104.379	13.52	0.8836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			51.97800	55.579	13.52	0.1164	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,225.50710	1,191.309	13.43	0.9062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		39.60710	42.509	13.43	0.0938	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		681.05380	654.691	14.22	0.6908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		195.15380	205.891	14.22	0.3092	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,334.55030	1,299.688	13.40	0.9281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		28.65030	30.888	13.40	0.0719	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		411.56420	429.501	14.99	0.4916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		427.46420	408.301	14.99	0.5084	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		917.71180	944.833	16.65	0.7193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		203.61180	193.633	16.65	0.2807	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		428.39330	447.322	15.06	0.5028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		414.29330	396.122	15.06	0.4972	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		177.52740	187.565	14.14	0.2901	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		713.42740	686.365	14.14	0.7099	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		971.07310	939.265	13.71	0.8297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		85.17310	90.465	13.71	0.1703	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		573.16800	549.403	14.51	0.6207	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		267.26800	280.603	14.51	0.3793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		469.06660	448.230	14.83	0.5427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		363.16660	379.430	14.83	0.4573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		690.45450	714.611	15.98	0.6378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		276.35450	263.411	15.98	0.3622	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		631.42800	606.208	14.35	0.6599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		225.52800	237.408	14.35	0.3401	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		552.75110	574.437	15.52	0.5740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		338.65110	323.237	15.52	0.4260	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		382.31280	365.274	15.24	0.4679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		476.41280	496.474	15.24	0.5321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		619.44040	594.509	14.38	0.6520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		233.54040	245.710	14.38	0.3480	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		4,615.90340	4,578.803	19.41	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00340	0.004	19.41	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		519.07400	496.774	14.67	0.5815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		313.17400	327.974	14.67	0.4185	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		50.66340	47.628	19.25	0.0811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,124.76340	2,158.828	19.25	0.9189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		50.15570	47.149	19.26	0.0804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,134.25570	2,168.349	19.26	0.9196	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		51.17550	48.111	19.23	0.0819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,115.27550	2,149.311	19.23	0.9181	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,457.80290	3,492.552	19.54	0.9816	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		11.90290	9.252	19.54	0.0184	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,166.33480	1,195.733	17.23	0.7689	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		170.43480	162.433	17.23	0.2311	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,001.34330	4,037.058	19.42	0.9918	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		5.44330	3.758	19.42	0.0082	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,763.07000	1,795.460	18.19	0.8426	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		121.67000	116.260	18.19	0.1574	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,283.36400	2,317.851	19.01	0.8949	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		78.56400	75.151	19.01	0.1051	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,641.05660	3,676.819	21.23	0.9597	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		29.55660	27.419	21.23	0.0403	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,170.88920	1,199.631	16.94	0.7303	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		229.38920	220.230	16.94	0.2697	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,179.70270	4,215.678	21.52	0.9748	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		18.20270	16.278	21.52	0.0252	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		121.43830	127.118	13.71	0.1905	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,088.13830	1,055.918	13.71	0.8095	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		226.71830	217.736	17.01	0.2635	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,220.01830	1,248.936	17.01	0.7365	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,968.56620	4,003.706	21.47	0.9669	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		25.26620	22.506	21.47	0.0331	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,088.93560	2,122.712	18.54	0.8646	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		108.83560	104.512	18.54	0.1354	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,075.04890	2,037.093	14.55	0.9616	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		20.14890	20.393	14.55	0.0384	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		741.50990	764.511	15.74	0.5843	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		406.40990	391.212	15.74	0.4157	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		82.94630	86.714	13.51	0.1383	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,297.84630	1,263.414	13.51	0.8617	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,833.56590	3,870.618	21.51	0.9485	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		41.56590	40.218	21.51	0.0515	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,174.78700	1,203.012	16.74	0.7011	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		282.78700	272.612	16.74	0.2989	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,425.93710	4,462.961	21.51	0.9689	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		23.93710	22.561	21.51	0.0311	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,060.44180	1,087.275	16.41	0.6625	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		336.34180	324.675	16.41	0.3375	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,844.45090	2,880.478	19.53	0.9044	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		80.35090	77.878	19.53	0.0956	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,342.09750	4,378.116	21.46	0.9608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		32.89750	30.416	21.46	0.0392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		562.03680	542.953	15.18	0.5036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		591.23680	610.653	15.18	0.4964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,091.35540	3,127.740	20.00	0.9148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		381.03780	367.896	16.14	0.3714	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		124.50440	120.131	18.61	0.1412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,273.70440	2,307.831	18.61	0.8588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		123.63580	119.296	18.63	0.1404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,282.83580	2,316.996	18.63	0.8596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		456.10950	440.378	15.69	0.4290	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		125.37970	120.973	18.60	0.1421	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	15.07	Put			2,264.57970	2,298.673	18.60	0.8579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,293.87800	1,259.821	13.58	0.8358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			113.07800	117.521	13.58	0.1642	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			950.23780	975.596	16.14	0.6286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			277.53080	268.149	16.96	0.2847	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			713.59220	690.024	14.65	0.5966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			412.79220	427.724	14.65	0.4034	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,337.30630	1,366.769	17.05	0.7236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			268.10630	259.069	17.05	0.2764	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			775.30950	798.078	15.69	0.5710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			472.84500	456.560	15.61	0.4413	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,200.89900	2,234.750	18.50	0.8515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			131.69900	127.050	18.50	0.1485	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			850.80100	824.106	14.26	0.6696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			300.00100	311.806	14.26	0.3304	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,296.73080	1,325.849	16.96	0.7153	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			92.50010	95.784	13.48	0.1404	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,177.28960	1,205.306	16.68	0.6887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			308.08960	297.605	16.68	0.3113	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			615.31130	635.204	15.25	0.5071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			546.11130	527.504	15.25	0.4929	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			742.04500	764.260	15.61	0.5587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			72.15540	70.040	20.00	0.0852	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,101.55210	2,134.997	18.35	0.8409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			142.35210	137.297	18.35	0.1591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			351.64790	364.945	14.44	0.3655	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			782.44790	757.245	14.44	0.6345	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,383.30010	1,348.084	13.48	0.8596	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,024.65430	4,059.898	21.34	0.9416	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			53.15430	49.798	21.34	0.0584	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,178.36020	1,206.134	16.57	0.6753	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			336.86020	326.034	16.57	0.3247	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,652.26280	4,688.718	21.34	0.9640	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			30.76280	28.618	21.34	0.0360	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			521.35160	537.692	14.79	0.4302	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			740.25160	717.992	14.79	0.5698	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,261.75260	2,294.801	18.24	0.8165	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			191.85260	186.201	18.24	0.1835	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			556.43680	572.260	14.81	0.4301	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			780.93680	758.060	14.81	0.5699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,265.06400	1,232.132	13.83	0.7570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			240.76400	246.932	13.83	0.2430	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,762.67130	2,725.003	12.73	0.9824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.37130	9.803	12.73	0.0176	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			411.33430	400.201	16.67	0.3361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,377.03430	1,405.000	16.67	0.6639	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	Call			1,453.85950	1,418.822	13.61	0.8120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			169.55950	173.622	13.61	0.1880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			851.11590	826.980	14.67	0.5925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			526.81590	541.780	14.67	0.4075	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			939.79290	962.348	15.72	0.5584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			574.09290	557.548	15.72	0.4416	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,688.23250	1,654.232	13.34	0.8679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			103.93250	109.032	13.34	0.1321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,334.85560	2,368.210	18.19	0.8046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			219.15560	213.410	18.19	0.1954	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,498.97850	1,464.263	13.55	0.8239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			154.67850	159.063	13.55	0.1761	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,722.12460	1,752.129	17.32	0.7245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			326.42460	317.328	17.32	0.2755	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			205.47350	200.168	18.34	0.1846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,441.17350	2,474.968	18.34	0.8154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			204.37790	199.107	18.35	0.1837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,450.07790	2,483.906	18.35	0.8163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			206.57590	201.233	18.32	0.1854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,432.27590	2,466.033	18.32	0.8146	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			294.22230	301.712	13.97	0.2763	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,183.32230	1,151.612	13.97	0.7237	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			828.41200	806.050	14.98	0.5530	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			673.11200	690.650	14.98	0.4470	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			975.43680	998.049	15.69	0.5447	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			640.73680	623.449	15.69	0.4553	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			628.58620	645.211	14.86	0.4299	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			863.88620	840.611	14.86	0.5701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,304.15330	1,271.985	14.12	0.7146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			357.35330	364.985	14.12	0.2854	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,791.29130	1,820.689	17.18	0.6862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			438.09130	427.689	17.18	0.3138	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			483.00310	472.318	16.89	0.3415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,624.04570	1,653.223	16.91	0.6598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			478.69500	468.143	16.92	0.3390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,631.89500	1,661.143	16.92	0.6610	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,616.20310	1,645.318	16.89	0.6585	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			765.39770	783.666	15.17	0.4580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			862.19770	840.666	15.17	0.5420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,550.47810	2,515.665	11.32	0.9697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			13.67810	18.665	11.32	0.0303	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			480.84570	470.223	16.91	0.3402	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			474.89490	469.802	18.47	0.2766	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,804.39490	2,838.602	18.47	0.7234	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			477.89310	472.717	18.45	0.2781	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,787.39310	2,821.517	18.45	0.7219	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,625.52180	6,664.780	20.91	0.9191	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			116.02180	115.980	20.91	0.0809	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			476.39370	471.256	18.46	0.2773	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,795.89370	2,830.056	18.46	0.7227	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			838.99600	828.900	17.53	0.3916	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,244.89600	2,274.900	17.53	0.6084	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			836.67110	826.638	17.54	0.3907	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,252.57110	2,282.638	17.54	0.6093	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			841.32910	831.178	17.52	0.3925	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,237.22910	2,267.178	17.52	0.6075	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,379.87470	2,408.347	17.72	0.6085	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			873.47470	864.747	17.72	0.3915	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,337.14460	2,362.667	17.69	0.5889	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			962.11820	953.591	17.70	0.4102	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,344.71820	2,370.291	17.70	0.5898	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			959.69140	951.215	17.71	0.4094	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,352.29140	2,377.915	17.71	0.5906	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			964.54460	955.967	17.69	0.4111	0.00	0	0
Total \$ / R Option												0.00	0	3,165,332
Total \$ / R												896,109,214.70	71,060	4,589,637
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.59800		12.63420			0.0000	163,774.00	13	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.74880		12.78590			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.89230		12.93080			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.18700		13.22680			0.0000	0.00	0	0
Total \$ / R MAXI Future												163,774.00	13	476
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			355.86990	302.218	20.08	0.0150	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			129,935.86990	133,502.218	20.08	0.9850	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			346.94820	294.690	20.14	0.0146	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			130,926.94820	134,494.690	20.14	0.9854	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			365.05230	309.955	20.03	0.0154	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			128,945.05230	132,509.955	20.03	0.9846	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,152.55480	11,528.101	17.76	0.1790	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			134,562.55480	137,648.101	17.76	0.8210	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,032.33270	11,413.746	17.78	0.1775	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			135,442.33270	138,533.746	17.78	0.8225	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,273.89480	11,643.709	17.73	0.1806	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			133,683.89480	136,763.708	17.73	0.8194	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,531.29020	11,129.374	18.76	0.1319	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			237,451.29020	240,899.374	18.76	0.8681	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,451.53570	11,052.881	18.78	0.1310	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			238,371.53570	241,822.881	18.78	0.8690	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,372.39690	10,976.779	18.79	0.1302	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			239,292.39690	242,746.779	18.79	0.8698	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		48,084.57200	47,022.254	16.91	0.3402		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		162,404.57200	165,322.254	16.91	0.6598		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		47,869.49860	46,814.323	16.92	0.3390		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		163,189.49860	166,114.323	16.92	0.6610		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		48,300.31120	47,231.815	16.89	0.3415		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		161,620.31120	164,531.815	16.89	0.6585		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												163,774.00	13	476
£ / R	On 18/06/2018	Foreign Exchange Future			16.73620	16.78170				0.0000	11,732,076.20	701	436,751	
£ / R	On 17/09/2018	Foreign Exchange Future			17.01250	17.06030				0.0000	0.00	0	18,594	
£ / R	On 14/12/2018	Foreign Exchange Future			17.27960	17.32920				0.0000	0.00	0	7,517	
£ / R	On 18/03/2019	Foreign Exchange Future			17.56900	17.62150				0.0000	0.00	0	4,932	
£ / R	On 14/06/2019	Foreign Exchange Future			17.83670	17.89320				0.0000	0.00	0	5,465	
Total £ / R Future												11,732,076.20	701	473,259
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		16,581.70000	16,536.200	17.49	1.0000		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	17.49	0.0000		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		19.18580	15.936	18.07	0.0552		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		1,127.48580	1,169.736	18.07	0.9448		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		45.90260	37.010	16.47	0.1213		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		764.20260	800.810	16.47	0.8787		0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		3,618.77900	3,664.251	28.84	0.9985		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		0.47900	0.451	28.84	0.0015		0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		18.80980	15.640	18.12	0.0542		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		1,137.10980	1,179.439	18.12	0.9458		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		18.44210	15.350	18.17	0.0532		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put		1,146.74210	1,189.149	18.17	0.9468		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		209.28060	198.184	16.43	0.2316		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		1,398.98060	1,435.684	16.43	0.7684		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		207.52400	196.505	16.44	0.2300		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		1,407.22400	1,444.005	16.44	0.7700		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		211.05470	199.880	16.41	0.2333		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		1,390.75470	1,427.380	16.41	0.7667		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		489.71080	471.900	15.87	0.3640		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		1,280.51080	1,312.300	15.87	0.6360		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		486.86120	469.151	15.88	0.3623		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		1,287.66120	1,319.551	15.88	0.6377		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		492.57140	474.660	15.86	0.3657		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		1,273.37140	1,305.060	15.86	0.6343		0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		722.36290	699.983	15.96	0.4167		0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		1,390.86290	1,420.983	15.96	0.5833		0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		719.12870	696.848	15.97	0.4153		0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		1,397.62870	1,427.848	15.97	0.5847		0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		715.91450	693.721	15.98	0.4139		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,404.41450	1,434.720	15.98	0.5861	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			864.60130	840.561	16.13	0.4277	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,601.40130	1,633.860	16.13	0.5723	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			861.35870	837.408	16.14	0.4265	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,608.15870	1,640.708	16.14	0.5735	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			867.86290	843.732	16.12	0.4290	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,594.66290	1,627.032	16.12	0.5710	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												11,732,076.20	701	474,259
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11582		0.11619			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11798		0.11836			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12013		0.12049			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12472		0.12518			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			3.89110	3.152	23.01	0.0149	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,384.49110	1,420.752	23.01	0.9851	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.91430	2.814	34.74	0.0093	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,383.51430	2,420.414	34.74	0.9907	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			62.87340	52.476	18.06	0.2007	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			443.47340	470.077	18.06	0.7993	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			144.01060	134.664	19.68	0.1992	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,308.01060	1,337.064	19.68	0.8008	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			76.00290	68.304	23.25	0.1008	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,240.00290	2,270.704	23.25	0.8992	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			366.49420	347.659	16.95	0.4458	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			530.49420	550.059	16.95	0.5542	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			624.21080	602.667	16.91	0.5282	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			574.81080	589.867	16.91	0.4718	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			328.77510	316.222	19.13	0.3121	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,279.37510	1,303.422	19.13	0.6879	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,173.58220	1,142.224	14.01	0.8174	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			124.18220	129.424	14.01	0.1826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			735.18820	713.560	18.44	0.4497	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,217.18820	1,241.560	18.44	0.5503	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			487.74560	537.371	21.27	0.3358	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,969.74560	2,065.371	21.27	0.6642	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,108.63360	1,082.246	16.58	0.6227	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			590.63360	610.246	16.58	0.3773	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			14.64540		14.62650			0.0000	90,493,926.60	6,179	112,443

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/07/2018	Foreign Exchange Future			14.73420		14.71460			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			14.92770		14.90920			0.0000	597,108.00	40	60,742
€ / R	On	14/12/2018	Foreign Exchange Future			15.20550		15.18650			0.0000	0.00	0	8,375
€ / R	On	18/03/2019	Foreign Exchange Future			15.51060		15.49580			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.78900		15.77540			0.0000	0.00	0	5,256
Total € / R Future												91,091,034.60	6,219	191,658
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			65.39370	58.496	13.76	0.2188	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			391.89370	403.896	13.76	0.7812	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,627.47680	1,646.124	19.58	0.9964	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.97680	0.724	19.58	0.0036	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			446.54270	427.797	15.06	0.7515	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			73.04270	73.197	15.06	0.2485	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,016.08840	996.723	17.23	0.9490	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			12.58840	12.123	17.23	0.0510	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			4.64380	4.446	18.64	0.0197	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,378.14380	1,359.046	18.64	0.9803	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			94.58320	85.402	13.80	0.2904	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			321.08320	330.802	13.80	0.7096	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			633.96010	650.744	13.62	0.9255	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			17.46010	15.344	13.62	0.0745	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.75320	1.635	20.57	0.0074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,815.25320	1,796.235	20.57	0.9926	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,129.98950	1,148.159	16.41	0.9859	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			3.48950	2.759	16.41	0.0141	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			430.04250	443.090	13.73	0.8131	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			53.54250	47.690	13.73	0.1869	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			36.47270	35.869	15.87	0.1358	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			659.97270	640.469	15.87	0.8642	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			7,003.50000	6,984.600	33.96	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00000	0.000	33.96	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			670.58040	687.767	13.60	0.9379	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			14.08040	12.367	13.60	0.0621	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,923.50130	5,904.602	33.96	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00130	0.002	33.96	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,983.61950	3,964.733	31.51	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.11950	0.133	31.51	0.0005	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			882.84830	900.773	14.63	0.9717	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			6.34830	5.373	14.63	0.0283	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			18.02190	17.431	16.74	0.0713	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			891.52190	872.031	16.74	0.9287	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			17.52960	16.948	16.77	0.0695	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			901.02960	881.548	16.77	0.9305	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			18.52830	17.927	16.70	0.0732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			882.02830	862.527	16.70	0.9268	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			288.66290	275.593	13.88	0.4715	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	16/07/2018	Foreign Exchange Option	14.70	Call			303.26290	309.793	13.88	0.5285	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			51.32590	52.939	17.38	0.0843	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			50.77520	52.364	17.39	0.0835	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			6.98640	8.069	21.67	0.0135	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,437.07030	1,456.959	12.34	0.9354	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			27.87030	29.259	12.34	0.0646	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			827.55420	842.688	13.14	0.7518	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			168.35420	164.988	13.14	0.2482	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,261.02920	2,244.095	17.40	0.9173	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,242.12590	2,225.240	17.38	0.9157	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,924.91330	1,909.002	17.04	0.8832	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			74.11330	76.702	17.04	0.1168	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			185.32510	191.080	15.71	0.2572	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,126.12510	1,113.380	15.71	0.7428	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,251.01620	1,237.515	15.97	0.7727	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,721.22850	6,702.835	21.67	0.9989	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.42850	0.535	21.67	0.0011	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,657.78640	4,640.369	21.67	0.9865	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,251.57520	2,234.664	17.39	0.9165	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			50.22920	51.795	17.40	0.0827	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			160.21620	165.215	15.97	0.2273	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,800.94940	2,786.047	17.76	0.8797	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			106.77660	110.854	17.77	0.1197	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,810.27660	2,795.354	17.77	0.8803	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			106.11070	110.165	17.78	0.1190	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,819.61070	2,804.665	17.78	0.8810	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			107.44940	111.547	17.76	0.1203	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			553.38660	563.648	14.98	0.4072	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,207.58660	1,203.049	14.98	0.5928	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			559.15210	569.475	14.95	0.4106	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,193.35210	1,188.875	14.95	0.5894	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			556.25870	566.551	14.96	0.4089	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,200.45870	1,195.951	14.96	0.5911	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			570.91890	579.956	15.49	0.3684	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,655.51890	1,650.956	15.49	0.6316	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			568.53440	577.549	15.50	0.3671	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,663.13440	1,658.549	15.50	0.6329	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			566.16750	575.159	15.51	0.3658	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,670.76750	1,666.159	15.51	0.6342	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												91,091,034.60	6,219	798,888
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.51710		9.50330			0.0000	4,777,584.20	502	15,640
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.63660		9.62360			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.75230		9.74060			0.0000	0.00	0	11,412

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			9.99440		9.98530			0.0000	0.00	0	0
Total AU\$ / R Future												4,777,584.20	502	27,852
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.59360	1.580	18.60	0.0115	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			988.29360	974.480	18.60	0.9885	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.53620	1.520	18.66	0.0111	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			998.23620	984.420	18.66	0.9889	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.48120	1.462	18.72	0.0107	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,008.18120	994.362	18.72	0.9893	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,522.39380	1,510.011	15.54	0.9501	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			16.66330	17.282	15.51	0.0517	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,503.06330	1,490.681	15.51	0.9483	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			16.32510	16.943	15.53	0.0508	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,512.72510	1,500.343	15.53	0.9492	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			15.99380	16.611	15.54	0.0499	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			43.54340	43.084	15.70	0.0869	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,792.94340	1,780.785	15.70	0.9131	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			44.56870	44.111	15.67	0.0888	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,773.96870	1,761.811	15.67	0.9112	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			44.05270	43.595	15.68	0.0878	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,783.45270	1,771.295	15.68	0.9122	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			247.51230	246.391	14.64	0.2854	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,262.21230	1,251.991	14.64	0.7146	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			245.59030	244.473	14.66	0.2835	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,270.29030	1,260.073	14.66	0.7165	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			243.68060	242.572	14.67	0.2817	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,278.38060	1,268.172	14.67	0.7183	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,777,584.20	502	27,852
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.78650		9.71160			0.0000	0.00	0	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.05080		9.97840			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,080
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.03630	0.078	14.04	0.0009	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,108.43630	1,033.578	14.04	0.9991	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.03250	0.070	14.04	0.0008	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,118.43250	1,043.570	14.04	0.9992	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.04050	0.087	14.04	0.0010	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,098.44050	1,023.586	14.04	0.9990	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			673.96360	724.555	12.95	0.7455	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			175.56360	153.755	12.95	0.2545	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			667.13720	717.448	12.96	0.7420	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			178.73720	156.648	12.96	0.2580	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			680.82920	731.699	12.95	0.7491	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			172.42920	150.899	12.95	0.2509	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,080
CHF / R	On	18/06/2018	Foreign Exchange Future			12.74790		12.71720			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.00660		12.97650			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.26330		13.23260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.80170		13.77610			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			1.76780	1.791	23.66	0.0080	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,824.56780	1,793.891	23.66	0.9920	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.73460	1.757	23.72	0.0078	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,834.53460	1,803.857	23.72	0.9922	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.80170	1.827	23.61	0.0082	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,814.60170	1,783.926	23.61	0.9918	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			39.88870	41.661	17.78	0.0760	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,093.38870	2,065.061	17.78	0.9240	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			39.47760	41.238	17.80	0.0752	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,102.97760	2,074.638	17.80	0.9248	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			39.07040	40.819	17.82	0.0745	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,112.57040	2,084.219	17.82	0.9255	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			539.67600	554.517	13.57	0.5360	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			517.07600	501.217	13.57	0.4640	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			535.09140	549.838	13.57	0.5330	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			522.49140	506.538	13.57	0.4670	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			544.29090	559.225	13.56	0.5390	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			511.69090	495.925	13.56	0.4610	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			490.42190	498.827	15.23	0.3682	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,434.32190	1,417.127	15.23	0.6318	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			488.12240	496.491	15.25	0.3667	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,442.02240	1,424.790	15.25	0.6333	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			485.83590	494.167	15.26	0.3652	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,449.73590	1,432.467	15.26	0.6348	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			1.96300		1.96640			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.97840		1.98190			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99370		1.99750			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02460		2.02940			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			540.25480	560.746	14.45	0.7585	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			83.70250	72.050	14.63	0.2001	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			619.70250	642.050	14.63	0.7999	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			66.81180	56.856	14.80	0.1643	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			702.81180	726.856	14.80	0.8357	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			104.25480	90.746	14.45	0.2415	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,666.10230	1,690.034	15.11	0.8020	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			170.65390	160.239	15.22	0.1845	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,751.65390	1,776.239	15.22	0.8155	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			157.32510	147.532	15.32	0.1719	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,838.32510	1,863.532	15.32	0.8281	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			185.10230	174.034	15.11	0.1980	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,338.32140	1,301.738	12.96	0.7096	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			363.32140	364.738	12.96	0.2904	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,274.19150	1,238.297	13.02	0.6898	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			399.19150	401.297	13.02	0.3102	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,212.19610	1,177.035	13.08	0.6697	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			437.19610	440.035	13.08	0.3303	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,405.05740	1,375.094	13.98	0.5900	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			911.05740	929.094	13.98	0.4100	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,356.34360	1,326.509	14.03	0.5761	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			962.34360	980.509	14.03	0.4239	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,455.26260	1,425.160	13.93	0.6039	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			861.26260	879.160	13.93	0.3961	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.96950		1.96620			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.00760		2.00440			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.04580		2.04200			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18950		2.18570			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			6.51200	5.760	23.97	0.0153	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,544.51200	2,510.760	23.97	0.9847	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			5.81250	5.078	24.32	0.0135	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,643.81250	2,610.078	24.32	0.9865	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			7.31740	6.553	23.62	0.0174	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,445.31740	2,411.553	23.62	0.9826	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			51.46960	51.112	18.04	0.0617	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,507.46960	3,475.112	18.04	0.9383	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			48.87230	48.839	18.24	0.0588	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			3,604.87230	3,572.839	18.24	0.9412	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			46.45090	46.720	18.44	0.0561	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,702.45090	3,670.720	18.44	0.9439	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,066.93030	1,029.190	13.98	0.5436	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			651.62490	651.034	14.06	0.4386	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,131.62490	1,093.034	14.06	0.5614	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			617.98270	616.592	14.14	0.4211	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,197.98270	1,158.592	14.14	0.5789	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			686.93030	687.190	13.98	0.4564	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,566.40340	1,571.380	14.87	0.5896	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,109.40340	1,076.380	14.87	0.4104	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,519.27240	1,523.608	14.92	0.5776	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,162.27240	1,128.608	14.92	0.4224	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,473.38740	1,477.101	14.98	0.5656	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,216.38740	1,182.101	14.98	0.4344	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			1.60620		1.61120			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62830		1.63340			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64920		1.65430			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74170		1.74670			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			7.27210	6.554	20.05	0.0241	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,495.27210	1,544.554	20.05	0.9759	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			5.99370	5.403	20.48	0.0199	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,593.99370	1,643.403	20.48	0.9801	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			8.87190	7.990	19.63	0.0292	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,396.87190	1,445.990	19.63	0.9708	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,352.20320	2,397.660	18.62	0.8944	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			101.24870	95.085	18.35	0.1224	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,167.24870	2,212.085	18.35	0.8776	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			93.40200	87.556	18.48	0.1137	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,259.40200	2,304.556	18.48	0.8863	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			86.20320	80.660	18.62	0.1056	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,178.99190	1,140.025	14.20	0.6995	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			335.99190	348.025	14.20	0.3005	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,117.14400	1,079.542	14.30	0.6771	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			374.14400	387.542	14.30	0.3229	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,243.31310	1,203.030	14.09	0.7216	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			300.31310	311.030	14.09	0.2784	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,060.91220	1,036.566	15.81	0.5063	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,193.91220	1,219.566	15.81	0.4937	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,023.61170	1,000.177	15.91	0.4928	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			1,256.61170	1,283.177	15.91	0.5072	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,099.62300	1,074.352	15.71	0.5201	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,132.62300	1,157.352	15.71	0.4799	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			0.12380		0.12410			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12340		0.12350			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12240		0.12300			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12010		0.11980			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			1.53790		1.52900			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56200		1.55300			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.58550		1.57640			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63280		1.62410			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			8.79310		8.73750			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.89950		8.84410			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.00280		8.94850			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.50100		9.44360			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.02060	1.213	20.60	0.0089	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,103.52060	1,048.113	20.60	0.9911	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			0.98790	1.171	20.67	0.0086	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,113.48790	1,058.071	20.67	0.9914	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.05460	1.257	20.53	0.0092	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,093.55460	1,038.157	20.53	0.9908	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			35.10630	39.432	15.73	0.1101	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,121.00630	1,069.932	15.73	0.8899	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			34.33880	38.621	15.74	0.1082	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,130.23880	1,079.121	15.74	0.8918	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			35.89040	40.261	15.71	0.1121	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,111.79040	1,060.761	15.71	0.8879	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			371.37180	395.608	13.40	0.5568	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			342.87180	312.808	13.40	0.4432	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			366.75100	390.734	13.41	0.5523	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			348.25100	317.934	13.41	0.4477	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			362.17780	385.905	13.42	0.5479	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			353.67780	323.105	13.42	0.4521	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			393.81130	411.332	15.14	0.4199	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			870.21130	830.332	15.14	0.5801	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			390.92820	408.332	15.15	0.4175	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			877.32820	837.332	15.15	0.5825	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			396.71270	414.356	15.12	0.4223	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			863.11270	823.356	15.12	0.5777	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			1.26220		1.26200			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27070		1.27090			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27880		1.27810			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33470		1.33560			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			580.00000	578.000		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			680.00000	678.000		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			480.00000	478.000		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			991.00000	993.000		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			1,091.00000	1,093.000		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			891.00000	893.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			181.00000	188.000		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			81.00000	88.000		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			281.00000	288.000		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			156.00000	147.000		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			56.00000	47.000		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			256.00000	247.000		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			1.32850		1.32830			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				1.33440		1.33430			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				1.16250		1.15770			0.0000	0.00	0	280
QUANTO €On	17/09/2018	Foreign Exchange Future				1.17090		1.16610			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	280
Total QUANTO € / \$												0.00	0	280
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.63380	0.11545	8.60630			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.47630	0.11545	8.44880			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		0.11545	968.23270	1,050.730	15.53	0.4600	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11545	1,605.23270	1,412.730	15.53	0.5400	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11545	925.19490	1,005.299	15.51	0.4471	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11545	1,662.19490	1,467.300	15.51	0.5529	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11545	1,012.51730	1,097.457	15.55	0.4730	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11545	1,549.51730	1,359.457	15.55	0.5270	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11545	294.16640	333.625	15.12	0.2031	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11545	3,131.16640	2,895.625	15.12	0.7969	0.00	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Put		0.11545	2,369.70100	2,151.252	15.31	0.6900	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Call		0.11545	532.70100	589.252	15.31	0.3100	0.00	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11545	2,146.87950	2,247.815	15.55	0.4387	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11545	3,858.87950	3,684.815	15.55	0.5613	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11545	2,239.21340	2,342.880	15.62	0.4498	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11545	3,751.21340	3,579.880	15.62	0.5502	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.11545	4,794.57840	4,968.427	17.60	0.6661	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.11545	2,006.57840	1,905.427	17.60	0.3339	0.00	0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11545	2,192.77970	2,295.062	15.58	0.4443	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11545	3,804.77970	3,632.062	15.58	0.5557	0.00	0.00	0	0
Total R / ¥EN Option												0.00	0	101,200
Total R / ¥EN												0.00	0	101,483
SGD / R	On 18/06/2018	Foreign Exchange Future				9.39930		9.38080			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				9.53110		9.51310			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future				9.65860		9.64130			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				10.21770		10.19840			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			4.06000	4.136	16.63	0.0303	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			723.26000	704.836	16.63	0.9697	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			3.91950	3.993	16.72	0.0292	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			733.11950	714.693	16.72	0.9708	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			4.20670	4.286	16.54	0.0314	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			713.40670	694.986	16.54	0.9686	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			117.16180	119.834	13.91	0.2773	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			604.06180	588.734	13.91	0.7227	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			115.11980	117.772	13.93	0.2733	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			612.01980	596.672	13.93	0.7267	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			119.21420	121.930	13.88	0.2813	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			596.11420	580.830	13.88	0.7187	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			505.08580	513.179	12.53	0.6461	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			233.78580	224.579	12.53	0.3539	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			499.37700	507.383	12.54	0.6417	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			238.07700	228.783	12.54	0.3583	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			510.84120	519.021	12.52	0.6505	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			229.54120	220.421	12.52	0.3495	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			463.28840	451.492	13.35	0.4134	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			661.24070	668.832	13.32	0.5924	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			452.84070	441.132	13.32	0.4076	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			656.45130	663.996	13.34	0.5895	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			458.05130	446.297	13.34	0.4105	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			651.68840	659.192	13.35	0.5866	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			2.79770		2.74650			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.73340		2.68000			0.0000	6,833,500.00	2,500	2,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.66740		2.61640			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.62000		2.57050			0.0000	0.00	0	0
Total TRY / R Future												6,833,500.00	2,500	6,440
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.19650	0.103	39.07	0.0015	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			913.69650	862.404	39.07	0.9985	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.17930	0.093	39.07	0.0013	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			923.67930	872.393	39.07	0.9987	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.21530	0.115	39.06	0.0016	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			903.71530	852.415	39.06	0.9984	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.36920	5.549	21.33	0.0441	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			685.36920	632.149	21.33	0.9559	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.33400	5.667	21.65	0.0444	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			695.33400	642.267	21.65	0.9556	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.40670	5.431	21.00	0.0439	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			675.40670	622.031	21.00	0.9561	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			39.24310	47.403	18.57	0.2366	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			392.84310	350.003	18.57	0.7634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			37.80440	45.668	18.61	0.2296	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			401.40440	358.268	18.61	0.7704	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			40.73400	49.200	18.54	0.2438	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			384.33400	341.800	18.54	0.7562	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			16.61640	20.701	20.21	0.0897	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			976.11640	930.701	20.21	0.9103	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			16.11970	20.102	20.21	0.0875	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			985.61970	940.102	20.21	0.9125	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			17.12730	21.317	20.21	0.0920	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			966.62730	921.317	20.21	0.9080	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												6,833,500.00	2,500	6,440
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21150		1.21240			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18340		1.18300			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.15510		1.15420			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.08850		1.08810			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 010 707 183.70	80,995	2,137,851
Total Options												0.00	0	3,874,762
Grand Total:												1,010,707,183.70	80,995	6,012,613