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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/05/2018 Foreign Exchange Future			12.61700		12.72060			0.0000	445,518,887.00	35,311	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.58580		12.72060			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.58590		12.71910			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.58920		12.72240			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.59430		12.72740			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.59600		12.72910			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.60110		12.73420			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.60620		12.73930			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.60790		12.74100			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.61300		12.74610			0.0000	0.00	0	20,000
\$ / R On 29/05/2018 Foreign Exchange Future			12.61970		12.75290			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.62310		12.75630			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.63670		12.76980			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.65310		12.78640			0.0000	560,507,023.80	44,298	1,143,515
\$ / R On 20/06/2018 Foreign Exchange Future			12.65630		12.78980			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.67110		12.80470			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.67600		12.80970			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.68260		12.81630			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.70540		12.83940			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.71190		12.84600			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.71350		12.84770			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	27/07/2018	Foreign Exchange Future			12.71680		12.85100			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.72330		12.85750			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.73470		12.86910			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.74430		12.87880			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.77330		12.90780			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.80060		12.93520			0.0000	19,405,709.60	1,516	89,026
\$ / R	On	28/09/2018	Foreign Exchange Future			12.81830		12.95300			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.86170		12.99660			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.86810		13.00300			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.87130		13.00620			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.87930		13.01430			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.89200		13.02690			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.89670		13.03160			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.91860		13.05350			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.93580		13.07080			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.94050		13.07550			0.0000	6,470,250.00	500	24,921
\$ / R	On	31/12/2018	Foreign Exchange Future			12.96710		13.10210			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.01570		13.15060			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.03590		13.17090			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.05910		13.19410			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.08690		13.22200			0.0000	0.00	0	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			13.10080		13.23590			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.15340		13.28860			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.22120		13.35620			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.49390		13.62790			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.78280		13.91750			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.87290		14.00920			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.96690		14.10490			0.0000	0.00	0	0
Total \$ / R Future												1,031,901,870.40	81,625	1,570,228
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			0.13770	0.000	9.61	0.0000	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			470.73770	367.000	9.61	1.0000	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			0.91390	0.000	9.61	0.0000	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			321.51390	217.000	9.61	1.0000	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			0.23030	0.123	15.40	0.0024	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			620.83030	485.923	15.40	0.9976	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			0.10520	0.036	16.50	0.0007	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			720.70520	585.836	16.50	0.9993	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.23000	0.017	23.18	0.0002	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,141.13000	1,274.117	23.18	0.9998	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,910.96100	3,044.185	54.79	0.9996	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.06100	0.085	54.79	0.0004	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			106.86920	185.460	14.83	0.7556	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			85.96920	31.360	14.83	0.2444	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,677.73070	1,810.850	28.72	0.9996	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.13070	0.050	28.72	0.0004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,032.67390	3,165.828	41.21	0.9994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.07390	0.128	41.21	0.0006	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,772.75300	1,905.771	25.75	0.9995	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.15300	0.071	25.75	0.0005	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			113.61240	61.389	14.82	0.3125	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			136.21240	217.089	14.82	0.6875	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,571.25310	1,704.166	23.82	0.9988	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.35310	0.166	23.82	0.0012	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,829.13310	1,696.007	21.83	0.9999	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.03310	0.007	21.83	0.0001	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			1,029.49350	896.361	15.78	0.9966	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.39350	0.361	15.78	0.0034	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			8.99220	18.717	15.38	0.1132	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			538.09220	414.717	15.38	0.8868	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			3.36200	7.495	15.12	0.0479	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			737.56200	608.595	15.12	0.9521	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			3.35850	5.958	14.11	0.0383	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			792.65850	662.158	14.11	0.9617	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			4.40580	8.740	13.88	0.0527	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			745.40580	616.640	13.88	0.9473	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			107.60400	165.220	14.23	0.4811	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			253.70400	178.220	14.23	0.5189	0.00	0	80,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			38.81030	71.864	13.87	0.2738	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			414.91030	314.863	13.87	0.7262	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			67.72040	109.488	13.60	0.3536	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			360.62040	269.188	13.60	0.6464	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			64.89210	105.548	13.58	0.3450	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			367.79210	275.248	13.58	0.6550	0.00	0	40,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,674.05350	2,807.190	24.18	0.9987	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.35350	0.290	24.18	0.0013	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			279.04170	203.767	14.03	0.5267	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			122.74170	180.667	14.03	0.4733	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			163.04810	232.459	14.36	0.5461	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			229.34810	165.559	14.36	0.4539	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,055.39860	1,184.027	17.37	0.9688	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			11.69860	7.127	17.37	0.0312	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,133.95140	3,267.093	26.49	0.9992	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.25140	0.193	26.49	0.0008	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			241.69050	321.690	14.70	0.6023	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			211.49050	158.390	14.70	0.3977	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,095.24590	965.948	13.73	0.9504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			35.19970	54.911	13.06	0.1727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			691.59970	578.011	13.06	0.8273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			51.15700	78.369	13.25	0.2253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			607.55700	501.469	13.25	0.7747	1,504,407.30	3,000	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			998.75890	870.718	13.42	0.9338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			12.35890	17.618	13.42	0.0662	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			754.81440	634.919	12.93	0.8600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			28.41440	41.819	12.93	0.1400	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.13960	0.085	27.34	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,913.73960	5,046.985	27.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.13650	0.083	27.34	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,923.73650	5,056.983	27.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.14280	0.087	27.34	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,903.74280	5,036.987	27.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,594.85390	3,728.198	26.91	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.25390	1.298	26.91	0.0036	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,325.63980	2,458.351	19.54	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.03980	1.451	19.54	0.0054	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			51.29380	38.440	16.93	0.1087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			904.89380	1,025.340	16.93	0.8913	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			157.50740	120.827	15.27	0.2915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			421.10740	517.727	15.27	0.7085	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			410.50860	326.414	13.75	0.6088	2,611,310.40	8,000	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			124.10860	173.314	13.75	0.3912	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,787.23170	1,654.393	15.91	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.83170	1.293	15.91	0.0056	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			172.53730	132.641	15.12	0.3145	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			386.13730	479.541	15.12	0.6855	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			809.96660	685.666	12.82	0.8849	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			23.56660	32.566	12.82	0.1151	0.00	0	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			185.48700	142.873	14.99	0.3340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			359.08700	449.773	14.99	0.6660	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,355.50370	2,488.255	19.59	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.90370	1.355	19.59	0.0050	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			269.57500	209.590	14.34	0.4497	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			233.17500	306.490	14.34	0.5503	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,714.76910	2,848.076	21.52	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.16910	1.176	21.52	0.0041	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			45.52750	34.116	17.09	0.0977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			959.12750	1,081.016	17.09	0.9023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			99.02170	75.479	16.05	0.1958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			612.62170	722.379	16.05	0.8042	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,027.67420	2,159.782	19.06	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			4.07420	2.882	19.06	0.0102	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,290.83670	1,159.833	14.33	0.9728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			4.43670	6.733	14.33	0.0272	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			478.32850	385.621	13.56	0.6730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			91.92850	132.520	13.56	0.3270	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,734.88300	3,868.037	27.34	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.28300	1.137	27.34	0.0032	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,928.73100	2,060.526	18.90	0.9873	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	14.71	Call			5.13100	3.626	18.90	0.0127	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			115.01160	87.779	15.80	0.2230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			548.61160	654.678	15.80	0.7770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,744.76850	2,878.077	21.71	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.16850	1.177	21.71	0.0040	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			126.23300	96.454	15.65	0.2415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			509.83300	613.354	15.65	0.7585	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,374.81590	3,508.151	25.57	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.21590	1.251	25.57	0.0037	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			70.39860	52.849	16.52	0.1440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			763.99860	879.749	16.52	0.8560	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,704.87650	3,838.110	27.34	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.27650	1.210	27.34	0.0034	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			25.07250	18.354	17.77	0.0559	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,238.67250	1,365.254	17.77	0.9441	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,644.77160	2,778.075	21.09	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.17160	1.175	21.09	0.0041	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			73.22400	54.992	16.47	0.1491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			746.82400	861.892	16.47	0.8509	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,624.85990	3,758.205	27.10	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.25990	1.304	27.10	0.0036	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			20.57400	14.648	17.93	0.0457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,334.17400	1,461.548	17.93	0.9543	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,593.88290	4,727.077	27.34	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.28290	0.177	27.34	0.0006	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,214.23780	4,347.310	27.34	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.63780	0.410	27.34	0.0012	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,493.95130	4,627.121	27.34	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.35130	0.221	27.34	0.0007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			35.14870	26.361	17.43	0.0774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,078.74870	1,203.261	17.43	0.9226	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			41.21560	30.890	17.22	0.0894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,004.81560	1,127.790	17.22	0.9106	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,424.00840	4,557.158	27.34	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.40840	0.258	27.34	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			34.45580	25.844	17.46	0.0760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,088.05580	1,212.744	17.46	0.9240	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			583.56190	479.679	13.30	0.7577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			57.16190	86.579	13.30	0.2423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			30.57950	22.956	17.61	0.0682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,144.17950	1,269.856	17.61	0.9318	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			591.50710	486.879	13.28	0.7635	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			55.10710	83.780	13.28	0.2365	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			36.57580	27.425	17.38	0.0802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,060.17580	1,184.325	17.38	0.9198	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,134.35410	4,267.387	27.34	0.9986	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.75410	0.487	27.34	0.0014	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			14.69120	10.417	18.17	0.0335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,478.29120	1,607.317	18.17	0.9665	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			67.67720	50.789	16.57	0.1391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			781.27720	897.689	16.57	0.8609	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			37.31140	27.974	17.35	0.0817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,050.91140	1,174.874	17.35	0.9183	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,864.91330	3,997.767	27.34	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.31330	0.867	27.34	0.0025	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			700.54840	585.980	13.04	0.8322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			34.14840	52.880	13.04	0.1678	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,004.77550	3,138.096	23.30	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.17550	1.196	23.30	0.0038	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,751.36230	1,882.384	18.62	0.9814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			7.76230	5.484	18.62	0.0186	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.47860	1.179	19.99	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,465.07860	2,598.079	19.99	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			552.33360	451.505	13.38	0.7344	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			65.93360	98.405	13.38	0.2656	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,514.91860	2,648.077	20.30	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.31860	1.177	20.30	0.0043	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			36.27900	56.997	13.08	0.1776	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			682.67900	570.097	13.08	0.8224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			119.38150	91.152	15.74	0.2302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			532.98150	638.052	15.74	0.7698	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,435.18400	2,568.081	19.81	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.58400	1.181	19.81	0.0044	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			53.10490	81.044	13.26	0.2309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			599.50490	494.144	13.26	0.7691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,763.60010	7,896.900	27.34	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	27.34	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,216.22830	2,348.765	19.37	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.62830	1.865	19.37	0.0068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			903.53620	777.124	13.12	0.9123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			17.13620	24.024	13.12	0.0877	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			673.79820	562.239	13.10	0.8173	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			37.39820	59.139	13.10	0.1827	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,588.03700	1,455.614	15.27	0.9893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.63700	2.514	15.27	0.0107	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,027.58780	899.134	13.51	0.9392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			11.18780	16.035	13.51	0.0608	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,046.86560	918.155	13.57	0.9426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			10.46560	15.055	13.57	0.0574	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			653.74660	765.288	16.18	0.8200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			90.14660	68.388	16.18	0.1800	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,192.68580	1,062.421	14.03	0.9632	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			6.28580	9.321	14.03	0.0368	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.70320	4.114	14.80	0.0171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,439.10320	1,307.214	14.80	0.9829	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			3.76360	5.713	14.48	0.0233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,340.16360	1,208.813	14.48	0.9767	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			107.22030	152.074	13.66	0.3589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			443.62030	355.174	13.66	0.6411	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			8.84590	12.848	13.73	0.0496	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			108.32710	152.779	13.69	0.3537	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			458.12710	369.079	13.69	0.6463	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,050.93450	1,172.319	17.19	0.8913	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			55.63450	43.419	17.19	0.1087	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,297.21250	3,430.825	23.52	0.9947	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.91250	1.925	23.52	0.0053	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,817.41090	2,950.991	21.08	0.9937	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.11090	2.091	21.08	0.0063	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			457.91930	374.850	13.77	0.6103	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			148.21930	198.850	13.77	0.3897	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,214.69510	1,338.531	17.45	0.9132	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			44.39510	34.531	17.45	0.0868	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			489.81360	586.728	15.30	0.7016	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			179.51360	142.728	15.30	0.2984	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,027.38500	901.716	13.09	0.9173	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			17.68500	25.716	13.09	0.0827	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			988.44210	1,106.759	16.86	0.8639	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			74.74210	59.359	16.86	0.1361	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			875.43920	990.301	16.54	0.8369	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			91.73920	72.901	16.54	0.1631	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			792.90040	679.157	13.11	0.8254	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			46.60040	66.557	13.11	0.1746	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,051.63450	1,169.336	16.84	0.8484	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			91.03450	74.736	16.84	0.1516	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,099.11530	3,232.506	20.49	0.9892	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.11530	4.406	20.49	0.0108	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,401.62880	1,524.302	17.44	0.9028	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			57.62880	46.202	17.44	0.0972	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,880.61380	3,013.678	20.01	0.9863	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			6.61380	5.579	20.01	0.0137	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			39.28610	31.333	17.82	0.0688	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,643.28610	1,769.433	17.82	0.9312	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,493.43070	1,617.583	17.60	0.9130	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			51.13070	41.083	17.60	0.0870	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			62.62320	88.120	13.20	0.1923	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			853.62320	744.920	13.20	0.8077	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,052.03380	1,168.326	16.67	0.8293	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			109.53380	91.626	16.67	0.1707	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,466.49360	3,600.077	20.67	0.9919	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.99360	3.377	20.67	0.0081	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,970.06700	3,102.997	19.93	0.9853	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			7.56700	6.296	19.93	0.0147	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			134.96310	177.005	13.55	0.3039	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			684.06310	591.705	13.55	0.6961	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			113.34500	95.579	16.71	0.1709	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,104.24500	1,220.879	16.71	0.8291	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,316.61550	3,450.244	20.15	0.9886	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			5.71550	4.944	20.15	0.0114	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,790.82030	1,917.640	17.96	0.9202	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			49.62030	41.940	17.96	0.0798	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,057.02700	1,168.913	16.38	0.7823	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			164.82700	142.213	16.38	0.2177	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,667.50350	3,801.213	19.11	0.9901	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			5.30350	4.513	19.11	0.0099	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,154.30430	3,286.671	19.02	0.9797	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			12.10430	9.971	19.02	0.0203	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			484.02450	422.779	14.32	0.4999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			398.82450	472.179	14.32	0.5001	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,947.93380	1,816.060	14.00	0.9653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			12.73380	15.460	14.00	0.0347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,257.16750	2,385.443	18.37	0.9252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			52.36750	46.043	18.37	0.0748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			671.52140	591.528	13.78	0.6272	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			236.32140	290.928	13.78	0.3728	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,219.80710	3,351.335	18.50	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			15.00710	11.935	18.50	0.0229	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,054.20310	3,184.882	18.54	0.9712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			19.40310	15.482	18.54	0.0288	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,122.27020	3,253.320	18.52	0.9737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			17.47020	13.920	18.52	0.0263	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			434.89090	380.627	14.54	0.4621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			459.69090	540.027	14.54	0.5379	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			939.18650	1,045.065	15.92	0.7300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			224.38650	195.665	15.92	0.2700	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			207.64920	181.160	16.07	0.2529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,002.44920	1,110.560	16.07	0.7471	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			607.42840	533.186	13.94	0.5866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			282.22840	342.586	13.94	0.4134	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			296.65920	258.957	15.35	0.3410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			721.45920	818.357	15.35	0.6590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,161.24470	3,292.492	18.51	0.9751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			16.44470	13.092	18.51	0.0249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			585.31050	513.135	14.00	0.5719	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			300.11050	362.535	14.00	0.4281	0.00	0	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			329.74290	287.937	15.12	0.3716	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			644.54290	737.337	15.12	0.6284	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,366.69440	3,498.836	18.46	0.9814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			11.89440	9.436	18.46	0.0186	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,088.43830	4,222.326	18.38	0.9935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.63830	2.926	18.38	0.0065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,025.99920	918.852	13.14	0.8011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			90.79920	118.252	13.14	0.1989	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			679.07870	773.779	15.22	0.6426	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			314.27870	274.379	15.22	0.3574	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,235.61520	1,118.622	12.91	0.8700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			50.41520	68.022	12.91	0.1300	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			800.35770	709.889	13.49	0.7004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			165.15770	209.289	13.49	0.2996	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,465.29440	1,336.245	12.68	0.9226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			30.09440	35.644	12.68	0.0774	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,149.68210	1,036.345	13.00	0.8443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			64.48210	85.745	13.00	0.1557	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			824.08640	925.620	15.62	0.6950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			259.28640	226.220	15.62	0.3050	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,279.52420	1,160.852	12.86	0.8818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			44.32420	60.252	12.86	0.1182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,370.86220	1,247.325	12.77	0.9036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			35.66220	46.725	12.77	0.0964	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,107.72490	996.362	13.05	0.8305	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			72.52490	95.762	13.05	0.1695	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,484.28680	1,355.059	12.73	0.9250	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			29.08680	34.459	12.73	0.0750	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			357.49870	426.032	14.17	0.4717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			522.69870	456.632	14.17	0.5283	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			610.74750	701.565	15.02	0.6138	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			345.94750	302.165	15.02	0.3862	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			372.71200	442.739	14.22	0.4825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			507.91200	443.339	14.22	0.5175	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			150.58510	191.374	13.42	0.2817	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			835.78510	741.974	13.42	0.7183	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			470.13960	410.872	14.38	0.4894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			414.93960	490.272	14.38	0.5106	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			683.69330	602.647	13.75	0.6346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			228.49330	282.047	13.75	0.3654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			569.13290	498.502	14.04	0.5609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			313.93290	377.902	14.04	0.4391	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			69.44280	60.737	17.93	0.0964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,984.24280	2,110.137	17.93	0.9036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			746.92620	660.630	13.61	0.6714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			191.72620	240.030	13.61	0.3286	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			483.51360	565.707	14.62	0.5512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			418.71360	366.307	14.62	0.4488	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			68.76370	60.154	17.95	0.0956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,993.56370	2,119.554	17.95	0.9044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			68.09180	59.576	17.96	0.0948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,002.89180	2,128.976	17.96	0.9052	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,061.02040	1,169.862	16.15	0.7481	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			214.02040	188.162	16.15	0.2519	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,857.32710	3,990.627	19.41	0.9836	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			10.32710	8.927	19.41	0.0164	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,316.41550	3,448.634	19.16	0.9707	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			19.41550	16.934	19.16	0.0293	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,641.16040	1,759.385	17.07	0.8295	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			147.76040	131.085	17.07	0.1705	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,151.75140	2,276.611	17.80	0.8855	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			94.75140	84.711	17.80	0.1145	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,065.28330	1,171.145	15.94	0.7144	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			271.48330	242.445	15.94	0.2856	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,035.74480	4,167.699	20.15	0.9715	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			21.94480	18.999	20.15	0.0285	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,497.10910	3,629.694	19.82	0.9556	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			33.30910	30.994	19.82	0.0444	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			266.81020	238.697	16.01	0.2786	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,112.51020	1,219.397	16.01	0.7214	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,824.67020	3,956.013	20.05	0.9636	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			28.97020	25.313	20.05	0.0364	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			100.84560	127.303	13.10	0.1855	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,215.14560	1,106.603	13.10	0.8145	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,962.22120	2,083.281	17.43	0.8549	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			129.12120	115.281	17.43	0.1451	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,217.72290	2,087.770	13.88	0.9615	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			16.12290	21.070	13.88	0.0385	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			657.49250	743.857	14.88	0.5685	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			469.09250	420.557	14.88	0.4315	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			70.68250	87.174	12.93	0.1353	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,432.28250	1,313.874	12.93	0.8647	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,071.89290	1,174.271	15.83	0.6878	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			325.39290	292.871	15.83	0.3122	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,285.81150	4,416.025	20.20	0.9666	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			29.31150	24.625	20.20	0.0334	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,692.91810	3,824.084	20.12	0.9459	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			46.41810	42.684	20.12	0.0541	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,711.06930	2,837.148	18.36	0.8996	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			91.86930	82.948	18.36	0.1004	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			962.29060	1,059.655	15.53	0.6497	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			383.09060	345.455	15.53	0.3503	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	17.24	Put			4,203.37240	4,332.258	20.22	0.9584	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			38.87240	32.758	20.22	0.0416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			634.59570	573.077	14.41	0.5172	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			519.09570	592.577	14.41	0.4828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,955.46250	3,083.281	18.78	0.9111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			0.00000	415.304	13.94	0.3909	16,441,470.06	39,589	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			143.31550	128.522	17.56	0.1484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,147.81550	2,268.022	17.56	0.8516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			0.00000	285.279	16.03	0.2963	22,587,788.99	79,178	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			142.31060	127.626	17.57	0.1475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,156.81060	2,277.126	17.57	0.8525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			144.32560	129.424	17.55	0.1493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,138.82560	2,258.924	17.55	0.8507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			0.00000	725.804	13.94	0.6091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			534.86350	483.121	14.80	0.4549	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,076.12180	2,195.443	17.46	0.8440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			151.62180	135.943	17.46	0.1560	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			0.00000	863.629	13.59	0.6805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			0.00000	303.129	13.59	0.3195	12,000,558.15	39,589	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			0.00000	1,294.779	16.03	0.7037	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			79.05340	95.699	12.97	0.1372	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,074.93680	1,175.810	15.78	0.6766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			350.43680	316.310	15.78	0.3234	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			541.21300	616.531	14.47	0.4935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			616.71300	557.031	14.47	0.5065	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			659.36350	742.621	14.80	0.5451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			80.96250	73.781	18.78	0.0889	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,978.40890	2,096.423	17.33	0.8330	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			163.90890	146.923	17.33	0.1670	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			299.32480	354.517	13.76	0.3538	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			874.82480	795.017	13.76	0.6462	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,514.55340	1,396.199	12.97	0.8628	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,076.50880	1,175.912	15.69	0.6645	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			378.60880	343.012	15.69	0.3355	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,513.43390	4,642.695	20.09	0.9627	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			35.53390	29.796	20.09	0.0373	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,886.15010	4,014.684	20.09	0.9397	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			58.25010	51.784	20.09	0.0603	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			455.15450	520.506	14.12	0.4190	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			815.75450	746.206	14.12	0.5810	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,139.79130	2,254.819	17.26	0.8125	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			210.69130	190.718	17.26	0.1875	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			488.12550	554.073	14.16	0.4199	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			852.22550	783.173	14.16	0.5801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,366.36730	1,268.041	13.36	0.7635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			204.36730	241.141	13.36	0.2365	0.00	0	4,145

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		2,898.89800	2,766.132	12.23	0.9834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		6.89800	9.232	12.23	0.0166	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		445.34080	408.229	15.84	0.3422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,273.34080	1,371.329	15.84	0.6578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,562.60350	1,457.558	13.18	0.8167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		140.60350	170.658	13.18	0.1833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		923.69990	851.228	14.04	0.6020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		461.69990	524.328	14.04	0.3980	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		851.31640	934.981	14.98	0.5501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		623.31640	571.881	14.98	0.4499	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		1,806.31410	1,692.561	12.86	0.8722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		84.31410	105.661	12.86	0.1278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		2,214.41430	2,327.909	17.23	0.8024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		236.41430	214.809	17.23	0.1976	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		1,609.72280	1,502.843	13.12	0.8285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		127.72280	155.943	13.12	0.1715	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,611.77930	1,716.020	16.45	0.7198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		353.77930	322.920	16.45	0.2802	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		221.39190	201.047	17.36	0.1864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,319.39190	2,434.147	17.36	0.8136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		220.19020	199.947	17.37	0.1855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,328.19020	2,443.047	17.37	0.8145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		222.60110	202.155	17.35	0.1873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,310.60110	2,425.255	17.35	0.8127	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		252.62270	293.786	13.48	0.2690	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,278.52270	1,184.586	13.48	0.7310	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		557.51700	624.419	14.23	0.4218	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		926.11700	857.819	14.23	0.5782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		509.47700	473.692	16.14	0.3445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,513.27700	1,612.492	16.14	0.6555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		507.15240	471.529	16.15	0.3431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,520.95240	1,620.329	16.15	0.6569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		504.84560	469.378	16.17	0.3418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,528.64560	1,628.178	16.17	0.6582	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		474.99980	454.188	17.51	0.2746	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,647.09980	2,760.288	17.51	0.7254	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,478.39150	6,608.612	19.76	0.9255	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		106.29150	102.512	19.76	0.0745	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		473.43160	452.693	17.52	0.2738	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,655.53160	2,768.793	17.52	0.7262	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		471.86420	451.204	17.53	0.2730	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,663.96420	2,777.304	17.53	0.7270	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		839.05370	810.252	16.73	0.3913	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,101.55370	2,207.452	16.73	0.6087	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		843.98090	814.924	16.71	0.3932	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,086.48090	2,192.124	16.71	0.6068	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			841.51280	812.584	16.72	0.3923	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,094.01280	2,199.784	16.72	0.6077	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,232.35240	2,339.801	16.93	0.6096	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			871.55240	842.701	16.93	0.3904	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			960.46830	928.771	16.93	0.4092	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,195.56830	2,301.871	16.93	0.5908	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			957.91000	926.340	16.94	0.4083	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,203.01000	2,309.440	16.94	0.5917	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			955.35170	923.916	16.95	0.4074	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,210.45170	2,317.016	16.95	0.5926	0.00	0	0
Total \$ / R Option												55,145,534.89	169,356	2,751,380
Total \$ / R												1,087,047,405.29	250,981	4,321,608
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.65310		12.78640			0.0000	442,858.50	35	402
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.80060		12.93520			0.0000	128,006.00	10	57
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.94050		13.07550			0.0000	64,702.50	5	15
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.22120		13.35620			0.0000	0.00	0	0
Total \$ / R MAXI Future												635,567.00	50	474
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,880.89230	2,146.987	17.66	0.0643	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			117,240.89230	129,836.987	17.66	0.9357	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,824.27950	2,099.562	17.68	0.0630	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			118,184.27950	130,789.562	17.68	0.9370	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,938.72720	2,195.439	17.64	0.0656	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			116,298.72720	128,885.439	17.64	0.9344	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			15,859.25130	13,874.474	16.61	0.2006	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			123,339.25130	134,814.474	16.61	0.7994	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			15,708.46450	13,744.283	16.63	0.1989	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			124,188.46450	135,684.283	16.63	0.8011	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			16,011.57910	14,006.005	16.59	0.2023	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			122,491.57910	133,946.005	16.59	0.7977	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			13,269.07150	11,903.507	17.70	0.1386	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			224,719.07150	236,853.507	17.70	0.8614	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			13,176.93160	11,821.179	17.71	0.1377	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			225,626.93160	237,771.179	17.71	0.8623	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			13,085.25460	11,739.481	17.72	0.1368	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			226,535.25460	238,689.481	17.72	0.8632	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			50,711.53760	47,152.896	16.15	0.3431	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			152,091.53760	162,032.896	16.15	0.6569	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			50,480.32990	46,937.757	16.17	0.3418	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			152,860.32990	162,817.757	16.17	0.6582	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			50,943.46710	47,369.208	16.14	0.3445	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			151,323.46710	161,249.208	16.14	0.6555	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												635,567.00	50	474
£ / R	On	15/05/2018	Foreign Exchange Future			17.03190		17.24560			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.13500		17.35030			0.0000	39,444,770.00	2,302	430,209
£ / R	On	17/09/2018	Foreign Exchange Future			17.41130		17.62940			0.0000	0.00	0	17,994
£ / R	On	14/12/2018	Foreign Exchange Future			17.67910		17.89980			0.0000	2,475,074.00	140	6,367
£ / R	On	18/03/2019	Foreign Exchange Future			17.97010		18.19260			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.23760		18.45960			0.0000	0.00	0	5,465
Total £ / R Future												41,919,844.00	2,442	464,978
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			54.61970	102.195	15.22	0.3374	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			450.21970	284.095	15.22	0.6626	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		17,150.30000		16,935.000	26.59	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	26.59	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			167.51160	119.344	15.68	0.2249	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			707.21160	874.344	15.68	0.7751	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			288.02820	210.254	15.01	0.3543	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			437.72820	575.254	15.01	0.6457	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,053.74140	3,267.961	20.16	0.9924	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			4.04140	2.961	20.16	0.0076	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			165.11800	117.580	15.70	0.2222	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			714.81800	882.580	15.70	0.7778	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			162.75290	115.841	15.72	0.2195	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			722.45290	890.841	15.72	0.7805	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			395.54770	332.627	15.44	0.3256	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,016.14770	1,171.327	15.44	0.6744	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			392.61810	330.144	15.45	0.3237	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,023.21810	1,178.844	15.45	0.6763	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			398.49730	335.155	15.43	0.3276	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,009.09730	1,163.855	15.43	0.6724	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			731.21150	644.199	15.14	0.4410	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			951.41150	1,085.099	15.14	0.5590	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			727.32240	640.714	15.15	0.4392	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			957.52240	1,091.614	15.15	0.5608	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			735.11910	647.702	15.13	0.4428	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			945.31910	1,078.602	15.13	0.5572	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			968.24290	872.183	15.18	0.4786	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,065.64290	1,192.083	15.18	0.5214	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			964.14880	868.419	15.19	0.4771	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,071.54880	1,198.319	15.19	0.5229	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			960.06360	864.664	15.20	0.4756	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,077.46360	1,204.564	15.20	0.5244	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,090.27520	995.973	15.25	0.4793	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,260.67520	1,388.373	15.25	0.5207	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,086.28630	992.274	15.26	0.4780	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,266.68630	1,394.674	15.26	0.5220	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,094.27750	999.677	15.25	0.4806	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,254.67750	1,382.077	15.25	0.5194	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												41,919,844.00	2,442	465,978
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11625		0.11757			0.0000	14,530.88	125	8,421
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11651		0.11784			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11837		0.11971			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12049		0.12184			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12506		0.12644			0.0000	0.00	0	0
Total ¥ / R Future												14,530.88	125	8,421
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			13.43020	11.390	17.83	0.0397	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,256.53020	1,386.690	17.83	0.9603	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			12.00800	9.162	26.09	0.0237	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,255.10800	2,384.462	26.09	0.9763	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			153.18820	120.131	16.13	0.2971	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			396.28820	495.431	16.13	0.7029	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.51	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,216.30000	876,348.900	24.51	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.51	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,216.30000	877,348.900	24.51	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.51	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,216.30000	875,348.900	24.51	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.51	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,216.30000	822,348.900	24.51	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			179.12820	159.658	18.51	0.2197	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,208.42820	1,322.658	18.51	0.7803	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			90.95680	78.662	21.38	0.1111	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,120.25680	2,241.662	21.38	0.8889	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			443.02560	396.466	16.32	0.4652	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			472.32560	559.466	16.32	0.5348	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			693.34780	636.058	16.28	0.5380	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			509.64780	587.458	16.28	0.4620	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			365.23160	332.044	18.12	0.3212	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,181.53160	1,283.444	18.12	0.6788	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,281.75150	1,182.612	13.61	0.8178	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			98.05150	134.012	13.61	0.1822	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			783.61570	727.598	17.81	0.4553	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,139.51570	1,221.198	17.81	0.5447	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			518.70460	478.407	19.10	0.3230	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,874.60460	1,972.007	19.10	0.6770	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,178.44970	1,106.129	16.09	0.6287	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			534.34970	599.729	16.09	0.3713	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												14,530.88	125	8,421
€ / R	On	23/05/2018	Foreign Exchange Future			15.06370		15.24920			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.14490		15.33110			0.0000	198,186,161.40	13,086	116,067
€ / R	On	17/09/2018	Foreign Exchange Future			15.43130		15.62060			0.0000	0.00	0	57,507
€ / R	On	14/12/2018	Foreign Exchange Future			15.71570		15.90770			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.03140		16.22340			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.29850		16.49090			0.0000	0.00	0	5,256
Total € / R Future												198,186,161.40	13,086	191,182
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			75.68100	142.148	13.23	0.4209	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			344.88100	225.848	13.23	0.5791	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			166.09730	125.098	14.34	0.2739	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			18.45220	28.459	12.45	0.0909	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,049.55220	873.359	12.45	0.9091	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			10.11230	15.293	13.65	0.0496	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,331.76780	2,146.109	16.73	0.9957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.66780	1.209	16.73	0.0043	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			128.48370	207.833	12.99	0.4076	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			459.58370	352.733	12.99	0.5924	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			464.99730	610.198	14.34	0.7261	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			16.60080	25.524	12.66	0.0818	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			86.00700	63.675	15.06	0.1557	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			754.90700	918.775	15.06	0.8443	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			22.85510	35.455	12.03	0.1122	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			953.95510	780.355	12.03	0.8878	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,331.21230	1,150.193	13.65	0.9504	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			9.32800	14.066	13.82	0.0456	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			33.97610	24.806	15.51	0.0695	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,142.87610	1,319.906	15.51	0.9305	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,833.97700	1,649.786	15.51	0.9837	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			2.87700	4.886	15.51	0.0163	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,097.70080	920.424	12.66	0.9182	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			5.80270	8.957	14.73	0.0291	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			313.79940	236.999	13.46	0.4512	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			232.69940	342.099	13.46	0.5488	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,299.02160	6,485.182	28.49	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.12160	0.082	28.49	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,370.42800	1,188.966	13.82	0.9544	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			369.89980	504.153	14.01	0.6676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,219.70530	5,405.663	28.49	0.9987	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.80530	0.563	28.49	0.0013	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,280.46340	3,466.928	22.42	0.9950	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	18.61	Call			1.56340	1.828	22.42	0.0050	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,586.90270	1,403.857	14.73	0.9709	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			207.47230	156.373	14.04	0.3279	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			376.37230	511.473	14.04	0.6721	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			203.99810	153.734	14.06	0.3235	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			382.89810	518.834	14.06	0.6765	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			210.99980	159.053	14.01	0.3324	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			136.01440	118.126	15.93	0.1569	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			134.83910	116.986	15.94	0.1556	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			17.88800	17.163	19.37	0.0258	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,135.40670	1,952.106	12.89	0.9589	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			14.80670	20.806	12.89	0.0411	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,417.07680	1,258.591	12.04	0.8686	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			46.47680	77.291	12.04	0.1314	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,633.07220	1,804.558	15.95	0.8456	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,615.41440	1,786.826	15.93	0.8431	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,322.58410	1,488.652	15.48	0.7958	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			183.18410	159.952	15.48	0.2042	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			407.15530	352.358	14.07	0.3941	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			636.55530	771.058	14.07	0.6059	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			736.79090	878.400	14.32	0.6445	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,012.26560	6,201.142	20.51	0.9958	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.86560	2.442	20.51	0.0042	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,957.28800	4,145.863	19.37	0.9742	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,624.23910	1,795.686	15.94	0.8444	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			133.67220	115.858	15.95	0.1544	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			357.39090	309.700	14.32	0.3555	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			190.24560	172.930	16.25	0.1710	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,162.54560	2,337.230	16.25	0.8290	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			189.05850	171.874	16.26	0.1701	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,171.35850	2,346.174	16.26	0.8299	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			187.88270	170.825	16.27	0.1692	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,180.18270	2,355.125	16.27	0.8308	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			835.22390	763.271	13.72	0.5026	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			761.82390	881.871	13.72	0.4974	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			843.85980	771.023	13.69	0.5064	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			750.45980	869.623	13.69	0.4936	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			839.53160	767.140	13.70	0.5045	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			756.13160	875.740	13.70	0.4955	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			800.94580	743.521	14.34	0.4410	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,170.04580	1,305.021	14.34	0.5590	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			797.51950	740.363	14.35	0.4396	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,176.61950	1,311.863	14.35	0.5604	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			794.10160	737.220	14.36	0.4381	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,183.20160	1,318.720	14.36	0.5619	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	607,507
Total € / R												198,186,161.40	13,086	798,689
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.52210		9.59410			0.0000	95,221.00	10	13,367
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.64040		9.71280			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.75570		9.82770			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.99160		10.06230			0.0000	0.00	0	0
Total AU\$ / R Future												95,221.00	10	25,529
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			903.20780	973.148	14.34	0.9711	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			7.01300	5.099	14.39	0.0281	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			912.91300	982.999	14.39	0.9719	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.72950	4.954	14.44	0.0273	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			922.62950	992.854	14.44	0.9727	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			7.30780	5.248	14.34	0.0289	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			25.82660	21.731	14.73	0.0602	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,443.02660	1,511.331	14.73	0.9398	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			26.81580	22.598	14.71	0.0623	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,424.01580	1,492.198	14.71	0.9377	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			26.31700	22.161	14.72	0.0613	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,433.51700	1,501.761	14.72	0.9387	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,708.53550	1,774.861	15.27	0.9033	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			55.60350	49.993	15.29	0.0957	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,717.90350	1,784.293	15.29	0.9043	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			56.87540	51.137	15.26	0.0977	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,699.17540	1,765.437	15.26	0.9023	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			56.23550	50.561	15.27	0.0967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			259.69520	241.633	14.06	0.2828	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,197.39520	1,250.034	14.06	0.7172	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			257.66320	239.706	14.07	0.2809	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,205.36320	1,258.106	14.07	0.7191	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			255.65150	237.794	14.08	0.2791	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,213.35150	1,266.194	14.08	0.7209	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												95,221.00	10	25,529
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.84140		9.91900			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.09970		10.17890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			6.38540	4.071	13.46	0.0237	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			907.38540	982.671	13.46	0.9763	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			6.07780	3.864	13.46	0.0226	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			917.07780	992.464	13.46	0.9774	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			6.70690	4.288	13.46	0.0248	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			897.70690	972.888	13.46	0.9752	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			839.85140	778.853	12.88	0.7511	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			140.95140	159.153	12.88	0.2489	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			832.41290	771.665	12.88	0.7478	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			143.51290	161.965	12.88	0.2522	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			847.32080	786.078	12.88	0.7544	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			138.42080	156.378	12.88	0.2456	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.68000		12.84080			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.93220		13.09640			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.18280		13.34930			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.69120		13.85800			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			9.14110	7.371	19.29	0.0234	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,708.34110	1,867.371	19.29	0.9766	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			9.01400	7.283	19.33	0.0231	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,718.21400	1,877.283	19.33	0.9769	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			9.27080	7.461	19.24	0.0237	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,698.47080	1,857.461	19.24	0.9763	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			50.93310	44.351	16.72	0.0776	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,984.53310	2,142.151	16.72	0.9224	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			50.41940	43.893	16.74	0.0768	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,994.01940	2,151.693	16.74	0.9232	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			49.91150	43.441	16.76	0.0761	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,003.51150	2,161.241	16.76	0.9239	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			596.32850	524.777	13.06	0.5124	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			457.02850	551.977	13.06	0.4876	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			591.39520	520.751	13.07	0.5095	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			462.09520	557.951	13.07	0.4905	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			601.28880	528.828	13.04	0.5153	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			451.98880	546.028	13.04	0.4847	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			498.89060	460.990	14.77	0.3493	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,360.89060	1,489.790	14.77	0.6507	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			496.50210	458.819	14.78	0.3479	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,368.50210	1,497.619	14.78	0.6521	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			494.13290	456.662	14.80	0.3465	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,376.13290	1,505.461	14.80	0.6535	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.98550		2.00750			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.00130		2.02360			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01650		2.03890			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04670		2.06820			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			373.80930	502.508	13.12	0.5961	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			307.08640	224.947	13.27	0.3645	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			432.08640	569.947	13.27	0.6355	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			269.54380	196.019	13.43	0.3276	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			494.54380	641.019	13.43	0.6724	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			348.80930	257.508	13.12	0.4039	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,360.16060	1,537.266	14.27	0.7491	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			275.42810	232.587	14.38	0.2359	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,439.42810	1,619.587	14.38	0.7641	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			256.13410	216.160	14.48	0.2217	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,520.13410	1,703.160	14.48	0.7783	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			296.16060	250.266	14.27	0.2509	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,669.90120	1,496.115	12.74	0.7410	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			280.90120	331.115	12.74	0.2590	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,595.46560	1,428.410	12.78	0.7231	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			306.46560	363.410	12.78	0.2769	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,522.69650	1,362.687	12.82	0.7049	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			333.69650	397.687	12.82	0.2951	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,632.80420	1,507.597	13.51	0.6194	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			750.80420	840.597	13.51	0.3806	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,577.52430	1,455.709	13.55	0.6057	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			795.52430	888.709	13.55	0.3943	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,689.55790	1,560.956	13.46	0.6331	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			707.55790	793.956	13.46	0.3669	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.03700		2.06250			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07630		2.10220			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.11620		2.14240			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26060		2.28630			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,624.61610	1,869.651	16.73	0.9244	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			43.33230	35.931	17.00	0.0686	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,718.33230	1,965.931	17.00	0.9314	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			56.81210	43.856	16.45	0.0835	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,531.81210	1,773.856	16.45	0.9165	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			49.61610	39.651	16.73	0.0756	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			131.58480	111.250	16.26	0.1154	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,609.58480	2,848.250	16.26	0.8846	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			122.57030	104.436	16.36	0.1089	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,700.57030	2,941.437	16.36	0.8911	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			114.17480	98.080	16.47	0.1028	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,792.17480	3,035.080	16.47	0.8972	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,177.26190	1,037.476	13.71	0.5674	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			653.26190	775.476	13.71	0.4326	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,125.41070	989.980	13.77	0.5498	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			701.41070	827.980	13.77	0.4502	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,231.00120	1,086.809	13.64	0.5851	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			607.00120	724.809	13.64	0.4149	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			678.74490	767.724	13.86	0.3270	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,081.85770	1,916.984	13.91	0.6610	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			718.85770	810.984	13.91	0.3390	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,023.32090	1,862.583	13.97	0.6490	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			760.32090	856.583	13.97	0.3510	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,141.74490	1,973.724	13.86	0.6730	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			1.61340		1.63040			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63400		1.65170			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65380		1.67190			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74550		1.76350			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			44.52190	32.646	17.02	0.0770	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,340.52190	1,498.646	17.02	0.9230	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			37.46590	27.590	17.19	0.0662	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,433.46590	1,593.590	17.19	0.9338	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			52.83160	38.614	16.85	0.0895	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,248.83160	1,404.614	16.85	0.9105	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,195.60120	2,356.897	17.26	0.8804	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			132.11340	113.647	17.03	0.1378	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,015.11340	2,173.647	17.03	0.8622	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			121.95420	104.923	17.15	0.1284	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,104.95420	2,264.923	17.15	0.8716	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			112.60120	96.897	17.26	0.1196	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,306.43290	1,182.135	13.57	0.7062	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			287.43290	344.135	13.57	0.2938	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,239.95760	1,120.502	13.66	0.6845	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			320.95760	382.502	13.66	0.3155	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,375.23840	1,246.213	13.48	0.7277	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			256.23840	308.213	13.48	0.2723	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,125.84680	1,046.856	15.17	0.5113	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,090.84680	1,191.856	15.17	0.4887	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,086.08170	1,009.572	15.27	0.4976	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,151.08170	1,254.572	15.27	0.5024	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,167.09620	1,085.564	15.08	0.5253	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,032.09620	1,130.564	15.08	0.4747	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12530		0.12660			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12380		0.12610			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12300		0.12540			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12200		0.12430			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			1.56870		1.58560			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59280		1.61000			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61640		1.63350			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66140		1.67860			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			8.87590		8.97530			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.98160		9.08170			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.08490		9.18480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58840		9.68630			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			7.47920	5.260	15.29	0.0291	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			872.17920	969.360	15.29	0.9709	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			7.17680	5.110	15.34	0.0283	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			881.87680	979.210	15.34	0.9717	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			7.79350	5.416	15.24	0.0300	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			862.49350	959.516	15.24	0.9700	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			67.87400	56.661	14.75	0.1424	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			916.17400	1,005.061	14.75	0.8576	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			66.73110	55.568	14.76	0.1401	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			925.03110	1,013.968	14.76	0.8599	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			69.03820	57.773	14.74	0.1448	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			907.33820	996.173	14.74	0.8552	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	8.92	Call			509.24160	452.044	12.93	0.5915	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			244.44160	287.144	12.93	0.4085	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			503.54140	446.800	12.94	0.5872	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			248.74140	291.900	12.94	0.4128	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			497.88620	441.604	12.95	0.5829	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			253.08620	296.704	12.95	0.4171	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			472.47980	435.240	14.30	0.4404	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			706.17980	766.840	14.30	0.5596	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			468.99300	431.985	14.31	0.4378	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			712.69300	773.585	14.31	0.5622	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			475.98810	438.515	14.28	0.4429	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			699.68810	760.115	14.28	0.5571	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			1.27280		1.28310			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27860		1.28880			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28410		1.29470			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34590		1.35530			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			369.00000	472.000		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			469.00000	572.000		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			269.00000	372.000		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			812.00000	914.000		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			912.00000	1,014.000		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			712.00000	814.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			347.00000	241.000		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			247.00000	141.000		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			447.00000	341.000		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			353.00000	259.000		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			253.00000	159.000		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			453.00000	359.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option											0.00	0	0
Total PULA / R											0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.35420		1.35690			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.36020		1.36290			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			1.19690		1.19900			0.0000	17,953.50	15	135
QUANTO €On	17/09/2018	Foreign Exchange Future			1.20550		1.20760			0.0000	0.00	0	0
Total QUANTO € / \$ Future											17,953.50	15	135
Total QUANTO € / \$											17,953.50	15	135
R / ¥	On	29/06/2018	Foreign Exchange Future		8.58290	0.11531	8.48630			0.0000	0.00	0	0
Total R / ¥ Future											0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call	0.11531	485.43640	773.361	13.93	0.2755	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put	0.11531	4,422.43640	3,744.361	13.93	0.7245	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call	0.11531	464.05780	744.407	13.90	0.2682	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put	0.11531	4,501.05780	3,815.407	13.90	0.7318	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call	0.11531	507.50960	803.060	13.97	0.2830	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put	0.11531	4,344.50960	3,674.060	13.97	0.7170	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call	0.11531	2,842.80410	3,554.452	16.06	0.6872	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put	0.11531	1,379.80410	1,125.452	16.06	0.3128	0.00	0	110,000
Total R / ¥ Option											0.00	0	110,000
Total R / ¥											0.00	0	110,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future		8.60240	0.11531	8.50560			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future		8.44810	0.11531	8.35370			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	0.11531	985.12000	1,447.313	14.59	0.4494	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11531	4,212.02280	3,510.423	13.87	0.7424	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11531	2,629.12000	2,123.313	14.59	0.5506	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11531	947.84630	1,400.938	14.56	0.4403	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11531	2,691.84630	2,176.938	14.56	0.5597	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11531	1,023.30990	1,494.583	14.62	0.4585	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11531	2,567.30990	2,070.583	14.62	0.5415	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11531	368.02280	634.423	13.87	0.2576	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.11531	1,935.70660	2,459.205	15.23	0.4423	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.11531	4,398.70660	3,978.205	15.23	0.5577	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11531	1,894.26250	2,412.764	15.20	0.4372	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11531	4,457.26250	4,031.763	15.20	0.5628	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11531	1,853.35220	2,366.831	15.17	0.4320	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11531	4,516.35220	4,085.831	15.17	0.5680	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.48400		9.59770			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.61530		9.73050			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.74160		9.85710			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.30330		10.42000			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			35.78840	23.563	14.12	0.1066	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			538.08840	639.563	14.12	0.8934	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			34.54010	22.735	14.14	0.1034	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			546.84010	648.735	14.14	0.8966	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			36.95690	24.419	14.10	0.1100	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			529.25690	630.419	14.10	0.8900	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			190.83200	158.524	13.16	0.3270	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			460.33200	543.224	13.16	0.6730	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			187.87330	156.032	13.18	0.3228	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			467.37330	550.732	13.18	0.6772	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			193.83190	161.051	13.13	0.3312	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			453.33190	535.752	13.13	0.6688	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			653.03980	576.548	12.08	0.6766	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			165.93980	204.948	12.08	0.3234	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			646.42110	570.442	12.09	0.6724	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			169.32110	208.842	12.09	0.3276	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			659.70490	582.699	12.07	0.6807	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			162.60490	201.099	12.07	0.3193	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			360.77110	410.928	12.77	0.3890	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			781.70050	714.457	12.74	0.6168	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			351.70050	401.157	12.74	0.3832	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			776.22190	709.329	12.75	0.6139	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			356.22190	406.028	12.75	0.3861	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			770.77110	704.228	12.77	0.6110	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			2.93870		2.97670			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.88260		2.92390			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.82730		2.87070			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.79880		2.84260			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 TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.28110	0.332	23.55	0.0045	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			683.58110	721.632	23.55	0.9955	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.27170	0.324	23.74	0.0043	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			693.57170	731.624	23.74	0.9957	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.29100	0.341	23.35	0.0046	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			673.59100	711.641	23.35	0.9954	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			8.13500	7.690	16.05	0.0648	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			444.23500	485.090	16.05	0.9352	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.59350	7.230	16.07	0.0614	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			453.69350	494.630	16.07	0.9386	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			8.71170	8.178	16.02	0.0684	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			434.81170	475.578	16.02	0.9316	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			83.56420	72.442	14.55	0.3538	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			182.86420	215.142	14.55	0.6462	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			80.14070	69.539	14.57	0.3431	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			189.44070	222.239	14.57	0.6569	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			87.10210	75.446	14.53	0.3646	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			176.40210	208.145	14.53	0.6354	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.91300	27.275	17.24	0.1179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			716.31300	758.475	17.24	0.8821	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.50690	26.875	17.32	0.1161	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			725.90690	768.075	17.32	0.8839	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.33140	27.686	17.16	0.1198	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			706.73140	748.886	17.16	0.8802	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23390		1.26030			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20820		1.23370			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18430		1.20880			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.13600		1.15840			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 272 771 148.18	97,353	2,269,592
Total Options												55 145 534.89	169,356	3,471,087
Grand Total:												1,327,916,683.07	266,709	5,740,679