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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/05/2018 Foreign Exchange Future			12.53800		12.78170			0.0000	120,364,800.00	9,600	0
\$ / R On 25/05/2018 Foreign Exchange Future			12.58670		12.78320			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.59110		12.78760			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.59260		12.78910			0.0000	0.00	0	30,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.59410		12.79060			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.59560		12.79210			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.60940		12.80650			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.62690		12.82460			0.0000	711,109,127.30	56,317	1,144,635
\$ / R On 20/06/2018 Foreign Exchange Future			12.63040		12.82820			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.64580		12.84410			0.0000	5,627,381.00	445	1,640
\$ / R On 02/07/2018 Foreign Exchange Future			12.65080		12.84920			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.65740		12.85600			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.68070		12.87980			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.68730		12.88660			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.68900		12.88830			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.69230		12.89170			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.69880		12.89850			0.0000	0.00	0	2,015
\$ / R On 07/08/2018 Foreign Exchange Future			12.71030		12.91030			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.72010		12.92040			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.74930		12.95060			0.0000	0.00	0	3,479

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/09/2018	Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R	On	17/09/2018	Foreign Exchange Future			12.77630		12.97880			0.0000	362,335,868.00	28,360	86,798
\$ / R	On	28/09/2018	Foreign Exchange Future			12.79370		12.99700			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			12.83660		13.04180			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.84290		13.04840			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.84610		13.05170			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.85400		13.06000			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.86670		13.07330			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.87150		13.07820			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.89360		13.10120			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.91100		13.11910			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.91570		13.12400			0.0000	23,403,248.40	1,812	26,754
\$ / R	On	31/12/2018	Foreign Exchange Future			12.94250		13.15160			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			12.99130		13.20200			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.01170		13.22310			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.03530		13.24740			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.06340		13.27660			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.07740		13.29110			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.13050		13.34620			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.19910		13.41480			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.46970		13.67450			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.74950		13.94670			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.84300		14.04610			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.94050		14.14970			0.0000	0.00	0	0
Total \$ / R Future												1,222,840,424.70	96,534	1,438,125
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			0.00040	0.000	17.51	0.0000	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			781.70040	538.000	17.51	1.0000	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			42.15330	87.327	17.67	0.5231	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			225.35330	74.027	17.67	0.4769	0.00	0	80,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			10.62940	18.878	19.45	0.1602	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			423.82940	235.578	19.45	0.8398	0.00	0	30,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			129.57390	245.961	17.22	0.7686	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			117.17390	37.061	17.22	0.2314	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			265.19390	422.288	18.84	0.9051	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			52.79390	13.388	18.84	0.0949	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			54.31100	105.024	15.60	0.5101	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			241.91100	96.124	15.60	0.4899	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			29.96860	59.545	16.44	0.3169	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			359.06860	192.145	16.44	0.6831	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			28.40550	56.606	16.48	0.3049	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			367.50550	199.206	16.48	0.6951	0.00	0	40,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			707.15040	898.492	21.90	0.9823	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			7.75040	2.592	21.90	0.0177	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			55.92150	105.522	16.13	0.4381	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			298.02150	151.122	16.13	0.5619	0.00	0	118

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			562.21510	379.742	17.03	0.8608	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			10.11510	24.142	17.03	0.1392	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,637.92220	2,834.452	37.19	0.9997	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.02220	0.052	37.19	0.0003	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			126.99940	223.525	16.66	0.6746	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			169.09940	69.125	16.66	0.3254	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,011.80940	1,205.543	23.72	0.9925	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			3.90940	1.143	23.72	0.0075	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			262.06720	123.933	15.98	0.4995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			69.96720	128.333	15.98	0.5005	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			101.38130	182.406	16.39	0.6092	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			203.48130	88.006	16.39	0.3908	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,098.00190	3,294.582	46.09	0.9992	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.10190	0.182	46.09	0.0008	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			189.35760	292.344	16.58	0.6559	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			195.85760	101.744	16.58	0.3441	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,706.22590	2,903.494	25.51	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.82590	0.394	25.51	0.0016	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			120.13420	64.410	17.61	0.1962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			465.53420	607.510	17.61	0.8038	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			492.19990	337.526	15.05	0.6785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			67.59990	110.626	15.05	0.3215	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			63.42710	30.426	18.58	0.1023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			718.82710	883.526	18.58	0.8977	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,666.13900	3,863.365	31.09	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.73900	0.265	31.09	0.0009	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			108.57120	57.423	17.80	0.1777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			503.97120	650.523	17.80	0.8223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,606.25050	2,803.515	24.90	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.85050	0.415	24.90	0.0017	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			66.26900	32.004	18.53	0.1070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			701.66900	865.104	18.53	0.8930	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,336.14620	3,533.412	29.33	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.74620	0.312	29.33	0.0011	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			15.72470	6.281	20.30	0.0244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,291.12470	1,479.381	20.30	0.9756	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,555.53420	4,753.123	31.09	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.13420	0.023	31.09	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			19.73460	8.065	20.01	0.0308	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,195.13460	1,381.165	20.01	0.9692	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,455.57090	4,653.131	31.09	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.17090	0.031	31.09	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			29.01820	12.420	19.53	0.0458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,034.41820	1,215.520	19.53	0.9542	0.00	0	300

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	16.41	Put			3,586.13920	3,783.396	30.85	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.73920	0.296	30.85	0.0010	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,385.60210	4,583.138	31.09	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.20210	0.038	31.09	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			28.36860	12.104	19.56	0.0447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,043.76860	1,225.204	19.56	0.9553	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,175.73200	4,373.168	31.09	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.33200	0.068	31.09	0.0003	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			24.76350	10.370	19.72	0.0388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,100.16350	1,283.470	19.72	0.9612	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			611.64270	441.047	14.68	0.7820	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			37.04270	64.147	14.68	0.2180	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			34.76210	15.260	19.31	0.0553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			960.16210	1,138.360	19.31	0.9447	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,095.80010	4,293.184	31.09	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.40010	0.084	31.09	0.0003	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			11.04610	4.330	20.74	0.0172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,436.44610	1,627.430	20.74	0.9828	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			603.28380	433.631	14.71	0.7755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			38.68380	66.731	14.71	0.2245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			31.05380	13.417	19.45	0.0492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,006.45380	1,186.517	19.45	0.9508	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,826.14150	4,023.274	31.09	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.74150	0.174	31.09	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			30.36020	13.076	19.48	0.0480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,015.76020	1,196.176	19.48	0.9520	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,966.17970	3,163.451	27.09	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.77970	0.351	27.09	0.0014	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,711.11190	1,905.294	21.55	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.71190	2.194	21.55	0.0090	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			60.69920	28.923	18.64	0.0979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			736.09920	902.023	18.64	0.9021	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			570.38740	404.685	14.81	0.7491	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			45.78740	77.785	14.81	0.2509	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,476.37530	2,673.548	24.11	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.97530	0.448	24.11	0.0019	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			725.88230	543.547	14.36	0.8573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			21.28230	36.647	14.36	0.1427	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			113.06590	60.124	17.72	0.1849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			488.46590	633.224	17.72	0.8151	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,396.56590	2,593.571	23.63	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.16590	0.471	23.63	0.0020	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.09020	0.462	23.81	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,426.49020	2,623.562	23.81	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,725.40000	7,923.100	31.09	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	31.09	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,177.31820	2,373.840	22.92	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.91820	0.740	22.92	0.0032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			22.63020	40.179	14.41	0.1532	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			707.23020	527.079	14.41	0.8468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			697.94570	518.937	14.44	0.8414	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			23.34570	42.037	14.44	0.1586	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,625.71240	1,427.694	16.94	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.11240	0.794	16.94	0.0043	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			35.45380	61.633	14.66	0.2117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			620.05380	448.533	14.66	0.7883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,081.39240	885.610	15.33	0.9597	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			6.79240	8.710	15.33	0.0403	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			608.63700	765.286	18.23	0.8640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			83.23700	42.186	18.23	0.1360	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			935.39800	741.264	14.57	0.9352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			10.79800	14.364	14.57	0.0648	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			1.87580	2.048	17.06	0.0101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,476.47580	1,278.948	17.06	0.9899	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			2.64950	3.233	16.85	0.0155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,377.24950	1,180.133	16.85	0.9845	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,061.82520	866.209	15.23	0.9570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			7.22520	9.309	15.23	0.0430	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			5.82090	7.375	15.58	0.0344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,130.42090	934.275	15.58	0.9656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			21.94610	38.383	14.39	0.1479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			716.54610	535.283	14.39	0.8521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,228.87690	1,032.195	16.09	0.9750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			4.27690	5.295	16.09	0.0250	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,032.52720	837.188	15.08	0.9528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			7.92720	10.288	15.08	0.0472	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			782.29530	594.319	14.21	0.8864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			17.69530	27.419	14.21	0.1136	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			80.85000	129.931	15.18	0.3585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			455.45000	306.831	15.18	0.6415	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			271.18750	164.713	16.04	0.4205	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			196.58750	287.813	16.04	0.5795	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,696.13920	3,893.345	31.09	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.73920	0.245	31.09	0.0009	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,889.14800	2,084.535	22.08	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.74800	1.435	22.08	0.0060	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			92.22880	47.767	18.10	0.1514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			567.62880	720.867	18.10	0.8486	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			33.91610	59.188	14.63	0.2054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			628.51610	456.088	14.63	0.7946	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			29.60020	52.264	14.56	0.1872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			654.20020	479.164	14.56	0.8128	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			112.38610	174.403	15.42	0.4338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			386.98610	251.303	15.42	0.5662	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.06100	0.009	31.09	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,875.46100	5,073.109	31.09	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.05950	0.009	31.09	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,885.45950	5,083.109	31.09	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.06260	0.010	31.09	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,865.46260	5,063.110	31.09	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			44.49380	20.240	19.02	0.0713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			859.89380	1,033.340	19.02	0.9287	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			152.68370	84.710	17.16	0.2474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			378.08370	507.810	17.16	0.7526	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,556.13950	3,753.398	30.67	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.73950	0.298	30.67	0.0010	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,825.15030	1,627.089	16.78	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.55030	0.189	16.78	0.0012	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			168.46140	94.862	16.97	0.2717	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			343.86140	467.962	16.97	0.7283	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,286.89360	2,483.681	23.24	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.49360	0.581	23.24	0.0025	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			182.10770	103.797	16.83	0.2925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			317.50770	436.897	16.83	0.7075	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,316.79560	2,513.644	23.33	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.39560	0.544	23.33	0.0023	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			420.35960	278.091	15.30	0.6039	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			95.75960	151.191	15.30	0.3961	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,676.23290	2,873.500	25.33	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.83290	0.400	25.33	0.0016	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			38.89910	17.353	19.18	0.0621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			914.29910	1,090.453	19.18	0.9379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			839.30620	646.964	14.07	0.9115	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			14.70620	20.064	14.07	0.0885	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,988.37070	2,184.238	22.37	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.97070	1.138	22.37	0.0048	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,327.74520	1,130.709	16.60	0.9819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			3.14520	3.809	16.60	0.0181	0.00	0	40,216
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			84.44340	133.193	15.26	0.3540	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			472.64340	323.593	15.26	0.6460	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,777.63750	2,975.290	24.08	0.9963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.73750	1.090	24.08	0.0037	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			487.77120	344.428	15.26	0.6213	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			113.67120	168.628	15.26	0.3787	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			168.79900	240.618	15.58	0.4738	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			392.89900	266.418	15.58	0.5262	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,010.78580	1,183.897	19.25	0.9154	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			54.88580	29.697	19.25	0.0846	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,257.52100	3,455.330	27.23	0.9966	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.62100	1.130	27.23	0.0034	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,062.77520	870.877	14.47	0.9278	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			13.57520	20.077	14.47	0.0722	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			477.28030	337.381	15.16	0.6031	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			128.08030	186.581	15.16	0.3969	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,174.74640	1,352.370	19.38	0.9340	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			43.94640	23.170	19.38	0.0660	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			456.48760	585.434	17.01	0.7292	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			185.68760	116.235	17.01	0.2708	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			951.14100	1,117.629	18.73	0.8857	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			77.14100	45.029	18.73	0.1143	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			839.17230	999.111	18.37	0.8602	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			95.17230	56.511	18.37	0.1398	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			824.33850	644.944	14.33	0.8338	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			38.33850	57.544	14.33	0.1662	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,018.57170	1,181.647	18.47	0.8647	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			98.37170	62.347	18.47	0.1353	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,058.70400	3,255.686	22.33	0.9921	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.30400	2.986	22.33	0.0079	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,366.81360	1,540.480	19.06	0.9153	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			63.41360	37.780	19.06	0.0847	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,840.25430	3,036.532	21.79	0.9899	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			6.85430	3.832	21.79	0.0101	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			43.17460	24.810	19.45	0.0582	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,606.57460	1,787.510	19.45	0.9418	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,458.24160	1,634.542	19.23	0.9244	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			56.54160	33.542	19.23	0.0756	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			56.46740	82.945	14.22	0.1907	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			888.16740	715.245	14.22	0.8093	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,022.83830	1,181.857	18.19	0.8424	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			121.33830	80.657	18.19	0.1576	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,425.77760	3,623.418	22.25	0.9942	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.27760	2.218	22.25	0.0058	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,929.95440	3,125.723	21.57	0.9887	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			8.45440	4.523	21.57	0.0113	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			127.46330	175.170	14.60	0.3090	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			717.76330	565.470	14.60	0.6910	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			126.93240	86.196	18.20	0.1600	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,076.63240	1,235.896	18.20	0.8400	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,276.15600	3,472.943	21.41	0.9919	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			6.45600	3.243	21.41	0.0081	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,757.81290	1,937.451	19.52	0.9263	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			58.21290	37.552	19.52	0.0737	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,037.06000	1,186.594	17.72	0.7891	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			187.66000	135.894	17.72	0.2109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,626.14880	3,823.846	20.00	0.9926	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			6.74880	3.146	20.00	0.0074	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,115.19180	3,308.908	20.22	0.9826	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			15.79180	8.208	20.22	0.0174	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,992.72500	1,791.788	14.89	0.9649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			13.92500	15.488	14.89	0.0351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			714.63280	576.941	14.81	0.6185	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			235.83280	300.641	14.81	0.3815	9,019,227.00	30,000	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,186.86590	3,379.800	20.96	0.9714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			25.66590	16.100	20.96	0.0286	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			525.79780	412.945	15.45	0.4914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			396.99780	486.645	15.45	0.5086	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,089.58790	3,281.650	20.87	0.9684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			28.38790	17.950	20.87	0.0316	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			475.83180	371.886	15.69	0.4541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			457.03180	555.586	15.69	0.5459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,227.29230	2,409.858	19.91	0.9255	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			66.09230	46.158	19.91	0.0745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			237.37470	177.715	17.37	0.2484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			988.57470	1,131.415	17.37	0.7516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			650.24310	520.155	15.01	0.5778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			281.44310	353.855	15.01	0.4222	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,021.66700	3,213.072	20.81	0.9661	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			30.46700	19.372	20.81	0.0339	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,128.46590	3,320.885	20.91	0.9696	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			27.26590	17.185	20.91	0.0304	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			627.98920	500.676	15.08	0.5631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			299.18920	374.376	15.08	0.4369	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			926.49100	1,065.589	17.20	0.7348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			255.29100	191.889	17.20	0.2652	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,333.27280	3,527.381	21.09	0.9753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			22.07280	13.681	21.09	0.0247	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,051.52670	4,249.258	21.41	0.9891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			10.32670	5.558	21.41	0.0109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			331.66910	253.596	16.58	0.3348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			712.86910	837.296	16.58	0.6652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			671.35500	792.274	16.45	0.6491	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			350.15500	268.574	16.45	0.3509	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,280.07510	1,096.974	13.82	0.8654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			51.27510	70.674	13.82	0.1346	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			366.33630	281.744	16.34	0.3649	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			637.53630	755.444	16.34	0.6351	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,511.22640	1,313.518	13.58	0.9195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			32.42640	37.218	13.58	0.0805	0.00	0	45,000

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	11.85	Call		1,194.23030	1,015.232	13.92	0.8391	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		65.43030	88.932	13.92	0.1609	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,070.61070	898.641	14.06	0.7950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		91.81070	122.341	14.06	0.2050	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,323.93050	1,138.961	13.77	0.8775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		45.13050	62.661	13.77	0.1225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,417.07700	1,224.986	13.68	0.8999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		38.27700	48.686	13.68	0.1001	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		844.66180	692.567	14.47	0.6925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		165.86180	216.267	14.47	0.3075	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,530.16480	1,332.234	13.63	0.9220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		31.36480	35.934	13.63	0.0780	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		356.08100	439.561	15.28	0.4804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		564.88100	445.861	15.28	0.5196	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		813.44960	945.440	16.89	0.7005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		292.24960	221.740	16.89	0.2995	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		371.15020	456.687	15.34	0.4911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		549.95020	432.987	15.34	0.5089	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		151.39420	197.707	14.38	0.2893	7,908,280.00	40,000	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		880.19420	724.007	14.38	0.7107	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,152.30590	975.536	13.97	0.8250	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		73.50590	99.236	13.97	0.1750	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		726.84520	587.778	14.78	0.6260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		228.04520	291.478	14.78	0.3740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		611.69980	486.468	15.13	0.5521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		312.89980	390.168	15.13	0.4479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		604.44910	719.267	16.23	0.6208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		383.24910	295.567	16.23	0.3792	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		790.24530	644.376	14.61	0.6631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		191.44530	248.076	14.61	0.3369	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		479.91280	581.648	15.78	0.5591	5,816,485.00	10,000	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		458.71280	357.948	15.78	0.4409	15,212,811.25	42,500	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		511.74210	401.339	15.51	0.4810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		412.94210	505.039	15.51	0.5190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		777.25390	632.735	14.64	0.6557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		198.45390	256.435	14.64	0.3443	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		4,808.80350	4,606.304	18.96	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00350	0.004	18.96	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		667.33960	535.173	14.95	0.5889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		268.53960	338.873	14.95	0.4111	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		84.99820	59.918	19.43	0.0948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,966.19820	2,143.618	19.43	0.9052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		84.23120	59.355	19.45	0.0939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,975.43120	2,153.055	19.45	0.9061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		85.77430	60.487	19.42	0.0956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,956.97430	2,134.187	19.42	0.9044	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	28/09/2018	Foreign Exchange Option	13.80	Put		1,049.49870	1,193.363	17.45	0.7511	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		246.49870	187.063	17.45	0.2489	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,824.18950	4,019.705	22.11	0.9776	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		21.18950	13.405	22.11	0.0224	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,284.93060	3,478.215	21.50	0.9646	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		31.93060	21.914	21.50	0.0354	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,627.30940	1,788.786	18.43	0.8277	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		179.10940	135.386	18.43	0.1723	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,131.45210	2,306.454	19.23	0.8824	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		119.85210	89.354	19.23	0.1176	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,062.27130	1,200.965	17.21	0.7148	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		313.97130	247.065	17.21	0.2852	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,004.72610	4,197.909	22.20	0.9662	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		36.42610	24.009	22.20	0.0338	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,468.00970	3,661.148	21.77	0.9496	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		49.70970	37.248	21.77	0.0504	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		309.75060	244.255	17.28	0.2788	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,109.75060	1,250.255	17.28	0.7212	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,794.85790	3,988.110	22.15	0.9569	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		44.85790	32.110	22.15	0.0431	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		106.93810	138.160	14.04	0.1950	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,266.93810	1,092.160	14.04	0.8050	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,946.42780	2,114.928	18.79	0.8512	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		159.72780	121.628	18.79	0.1488	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		664.81120	773.765	16.05	0.5723	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		523.01120	425.265	16.05	0.4277	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		77.76600	96.428	13.86	0.1444	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,485.96600	1,297.928	13.86	0.8556	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,265.73490	2,063.252	14.53	0.9602	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		17.53490	21.752	14.53	0.0398	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,072.52140	1,207.624	17.04	0.6872	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		373.72140	301.224	17.04	0.3128	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,253.68070	4,446.055	21.93	0.9618	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		44.88070	29.655	21.93	0.0382	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,663.36740	3,856.178	21.83	0.9399	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		64.56740	49.778	21.83	0.0601	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,687.94230	2,870.662	19.81	0.8935	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		117.04230	91.662	19.81	0.1065	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		966.36180	1,093.988	16.71	0.6496	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		435.46180	354.988	16.71	0.3504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		2,931.77610	3,117.448	20.31	0.9044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		105.77610	83.148	20.31	0.0956	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		1,570.05690	1,381.724	13.84	0.8537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		86.05690	106.024	13.84	0.1463	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,172.77120	4,362.906	21.85	0.9533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,141.34730	2,311.010	18.89	0.8474	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			367.44800	442.039	14.99	0.3994	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,229.03150	1,370.447	17.34	0.7101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			353.03150	286.147	17.34	0.2899	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			176.47510	137.622	18.88	0.1535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,132.47510	2,301.922	18.88	0.8465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			175.34730	136.710	18.89	0.1526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			185.78890	145.169	18.77	0.1610	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,010.54990	861.805	14.60	0.6704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			266.54990	326.105	14.60	0.3296	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			177.61090	138.541	18.86	0.1544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,123.61090	2,292.841	18.86	0.8456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			861.44800	727.739	14.99	0.6006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			400.97060	326.554	16.98	0.3244	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			553.13190	648.010	15.59	0.4988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			677.13190	563.710	15.59	0.5012	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			700.48710	808.826	16.02	0.5605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			574.48710	474.526	16.02	0.4395	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,061.78890	2,229.469	18.77	0.8390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			199.48800	156.307	18.62	0.1719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			311.81920	379.352	14.79	0.3632	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			935.81920	795.052	14.79	0.6368	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,190.39210	1,329.994	17.25	0.7018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			364.39210	295.694	17.25	0.2982	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,076.97060	1,210.854	16.98	0.6756	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			56.77120	38.606	21.85	0.0467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			695.17880	579.441	15.52	0.5115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			531.17880	623.741	15.52	0.4885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			669.66110	775.454	15.93	0.5486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			593.66110	491.154	15.93	0.4514	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,965.48800	2,130.607	18.62	0.8281	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,080.15780	1,212.594	16.86	0.6631	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			431.75780	355.094	16.86	0.3369	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,480.01180	4,673.808	21.74	0.9570	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			51.61180	36.308	21.74	0.0430	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,857.30120	4,048.570	21.74	0.9326	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			78.90120	61.070	21.74	0.0674	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			470.00150	552.834	15.13	0.4259	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			882.00150	754.134	15.13	0.5741	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,129.72790	2,294.285	18.49	0.8057	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			252.82790	205.985	18.49	0.1943	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			504.64850	588.955	15.15	0.4263	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			922.04850	794.255	15.15	0.5737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,627.85680	1,451.886	13.99	0.8066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			151.25680	188.486	13.99	0.1934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,436.19080	1,266.878	14.21	0.7533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			219.59080	263.478	14.21	0.2467	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	11.50	Call			1,866.67930	1,681.716	13.62	0.8631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			90.07930	118.316	13.62	0.1369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,955.43220	2,742.919	12.57	0.9829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.83220	9.519	12.57	0.0171	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			505.97270	428.441	16.95	0.3458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,279.37270	1,415.041	16.95	0.6542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,611.57840	1,758.811	17.58	0.7144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			408.17840	342.211	17.58	0.2856	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			995.11660	863.144	15.02	0.5951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			478.51660	559.744	15.02	0.4049	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			865.34310	977.095	16.04	0.5509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			691.94310	590.495	16.04	0.4491	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			267.73250	220.593	18.57	0.1954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,301.13250	2,467.193	18.57	0.8046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,206.42420	2,370.060	18.44	0.7946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			283.02420	233.460	18.44	0.2054	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,673.89590	1,496.718	13.94	0.8182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			137.29590	173.318	13.94	0.1818	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			266.39030	219.465	18.58	0.1945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,309.79030	2,476.065	18.58	0.8055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			265.05590	218.342	18.60	0.1936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,318.45590	2,484.942	18.60	0.8064	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			269.18380	319.804	14.36	0.2791	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,350.28380	1,187.204	14.36	0.7209	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			576.97160	664.318	15.20	0.4273	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,003.17160	874.818	15.20	0.5727	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			964.95380	840.126	15.32	0.5563	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			618.75380	709.626	15.32	0.4437	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			904.15990	1,015.141	16.00	0.5385	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			760.35990	655.641	16.00	0.4615	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,737.28380	2,528.909	11.36	0.9685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.48380	19.809	11.36	0.0315	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,466.77470	1,305.098	14.50	0.7114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			331.97470	385.998	14.50	0.2886	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,691.67010	1,834.454	17.46	0.6782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			996.16570	874.813	15.53	0.5449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			575.24250	497.417	17.19	0.3479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,530.44250	1,668.317	17.19	0.6521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			526.47010	453.554	17.46	0.3218	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			572.80030	495.267	17.20	0.3466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,538.00030	1,676.167	17.20	0.6534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			577.69710	499.583	17.18	0.3492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,522.89710	1,660.483	17.18	0.6508	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			711.36570	805.713	15.53	0.4551	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,474.27770	6,653.332	20.98	0.9157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			148.77770	123.032	20.98	0.0843	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			552.09390	492.487	18.61	0.2835	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,687.59390	2,832.787	18.61	0.7165	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			550.43190	490.979	18.62	0.2828	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,695.93190	2,841.279	18.62	0.7172	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			553.76860	494.001	18.60	0.2843	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,679.26860	2,824.301	18.60	0.7157	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			940.21820	861.438	17.69	0.3984	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,153.51820	2,271.938	17.69	0.6016	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			937.70780	859.098	17.70	0.3975	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,161.00780	2,279.598	17.70	0.6025	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			935.20590	856.773	17.71	0.3966	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,168.50590	2,287.273	17.71	0.6034	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,296.86590	2,418.745	17.90	0.6038	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			972.96590	891.745	17.90	0.3962	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,065.43900	977.936	17.88	0.4138	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,265.73900	2,387.436	17.88	0.5862	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,062.84800	975.523	17.88	0.4129	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,273.14800	2,395.023	17.88	0.5871	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,068.02970	980.358	17.87	0.4146	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,258.32970	2,379.858	17.87	0.5854	0.00	0	0
Total \$ / R Option												37,956,803.25	122,500	2,686,260
Total \$ / R												1,260,797,227.95	219,034	4,124,385
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.62690		12.82460			0.0000	0.00	0	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.77630		12.97880			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.91570		13.12400			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.19910		13.41480			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	476
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,313.42610	961.556	19.81	0.0362	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			112,853.42610	131,271.557	19.81	0.9638	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,261.52870	937.687	19.84	0.0354	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			113,801.52870	132,247.687	19.84	0.9646	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,366.50330	986.072	19.78	0.0371	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			111,906.50330	130,296.072	19.78	0.9629	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			18,433.81090	13,626.227	17.95	0.1971	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			121,553.81090	136,996.227	17.95	0.8029	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			18,269.43630	13,499.000	17.97	0.1955	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			122,389.43630	137,869.000	17.97	0.8045	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			18,599.77000	13,754.761	17.93	0.1987	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			120,719.77000	136,124.761	17.93	0.8013	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			16,450.34150	12,795.336	19.02	0.1438	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			223,050.34150	240,225.336	19.02	0.8562	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			16,346.02320	12,711.266	19.04	0.1430	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			223,946.02320	241,141.266	19.04	0.8570	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		16,242.44200	12,627.818	19.05	0.1421		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		224,842.44200	242,057.818	19.05	0.8579		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		57,524.25280	49,741.691	17.19	0.3479		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		153,044.25280	166,831.691	17.19	0.6521		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		57,280.02940	49,526.704	17.20	0.3466		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		153,800.02940	167,616.704	17.20	0.6534		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		57,769.71410	49,958.314	17.18	0.3492		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		152,289.71410	166,048.314	17.18	0.6508		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	476
£ / R On	18/06/2018	Foreign Exchange Future			16.96350	17.21820			0.0000		2,001,693.00	118	428,291
£ / R On	17/09/2018	Foreign Exchange Future			17.24130	17.50300			0.0000		120,689.10	7	18,594
£ / R On	14/12/2018	Foreign Exchange Future			17.50510	17.77590			0.0000		0.00	0	7,517
£ / R On	18/03/2019	Foreign Exchange Future			17.79460	18.07430			0.0000		0.00	0	4,932
£ / R On	14/06/2019	Foreign Exchange Future			18.06230	18.34640			0.0000		0.00	0	5,465
Total £ / R Future											2,122,382.10	125	464,799
£ / R On	18/06/2018	Foreign Exchange Option	0.20	Call		17,018.20000	16,763.500	16.80	1.0000		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	16.80	0.0000		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.89	Call		108.23760	53.567	17.36	0.1351		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.89	Put		780.03760	980.067	17.36	0.8649		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.50	Call		203.44600	113.114	16.60	0.2524		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.50	Put		485.24600	649.614	16.60	0.7476		0.00	0	500
£ / R On	18/06/2018	Foreign Exchange Option	20.40	Put		3,183.64270	3,437.442	24.25	0.9971		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	20.40	Call		1.84270	0.942	24.25	0.0029		0.00	0	500
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Call		106.44400	52.451	17.37	0.1327		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Put		788.24400	988.951	17.37	0.8673		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Call		104.67920	51.355	17.39	0.1304		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Put		796.47920	997.855	17.39	0.8696		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Call		365.96200	277.077	16.48	0.2877		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Put		1,112.96200	1,285.777	16.48	0.7123		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Call		363.30400	274.936	16.49	0.2859		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Put		1,120.30400	1,293.636	16.49	0.7141		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Call		368.64220	279.234	16.47	0.2896		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Put		1,105.64220	1,277.934	16.47	0.7104		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Call		708.43000	585.854	16.09	0.4109		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Put		1,052.53000	1,200.754	16.09	0.5891		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Call		704.80320	582.686	16.10	0.4092		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Put		1,058.90320	1,207.586	16.10	0.5908		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Call		712.07410	589.038	16.08	0.4126		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Put		1,046.17410	1,193.938	16.08	0.5874		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.29	Call		963.57220	824.997	16.17	0.4546		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.29	Put		1,179.27220	1,320.397	16.17	0.5454		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.30	Call		959.67650	821.505	16.18	0.4532		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,185.37650	1,326.905	16.18	0.5468	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			955.80190	818.034	16.19	0.4518	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,191.50190	1,333.434	16.19	0.5482	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,106.45710	964.717	16.29	0.4601	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,390.05710	1,532.417	16.29	0.5399	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,102.65000	961.253	16.30	0.4588	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,396.25000	1,538.953	16.30	0.5412	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,110.28430	968.192	16.28	0.4613	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,383.88430	1,525.892	16.28	0.5387	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												2,122,382.10	125	465,799
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11392		0.11548			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11603		0.11763			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11810		0.11977			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12264		0.12440			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			5.97860	3.784	22.25	0.0157	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,457.77860	1,611.684	22.25	0.9843	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.62510	2.793	31.37	0.0088	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,455.42510	2,610.693	31.37	0.9912	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			69.64260	46.394	18.56	0.1575	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			521.44260	654.294	18.56	0.8425	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			142.51640	123.555	20.43	0.1786	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,379.31640	1,520.855	20.43	0.8214	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			70.11610	66.793	23.98	0.0952	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,306.91610	2,464.093	23.98	0.9048	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			359.98500	300.101	17.66	0.3878	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			596.78500	697.401	17.66	0.6122	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			614.37410	534.860	17.53	0.4780	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			637.27410	724.460	17.53	0.5220	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			323.88130	288.383	19.81	0.2841	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,346.78130	1,477.983	19.81	0.7159	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,139.42280	1,002.045	14.49	0.7604	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			162.32280	191.645	14.49	0.2396	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			731.42250	660.319	18.99	0.4208	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,291.42250	1,396.219	18.99	0.5792	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			542.96970	508.439	21.90	0.3179	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,102.96970	2,244.339	21.90	0.6821	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,104.82920	1,000.648	17.30	0.5836	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			664.82920	736.548	17.30	0.4164	0.00	0	0
Total ¥ / 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 ¥ / R												0.00	0	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			14.81930		15.02840			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.89060		15.10450			0.0000	28,366,593.00	1,905	112,603
€ / R	On	16/07/2018	Foreign Exchange Future			14.98120		15.19680			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.17560		15.39570			0.0000	13,582,162.00	895	60,512
€ / R	On	14/12/2018	Foreign Exchange Future			15.45320		15.68100			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.76490		16.00020			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.04070		16.28030			0.0000	0.00	0	5,256
Total € / R Future												41,948,755.00	2,800	190,757
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			61.39080	171.520	19.19	0.8574	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			109.79080	10.820	19.19	0.1426	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			100.07430	50.963	16.73	0.1486	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			21.07790	34.109	13.21	0.1262	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			825.57790	624.709	13.21	0.8738	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			10.36240	11.517	13.71	0.0491	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,105.18070	1,891.471	18.80	0.9963	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.68070	0.871	18.80	0.0037	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			206.13960	300.114	14.89	0.5637	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			310.63960	190.714	14.89	0.4363	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			625.57430	790.363	16.73	0.8514	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			18.60610	27.064	13.09	0.1051	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			46.97190	20.972	17.49	0.0685	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			942.47190	1,130.372	17.49	0.9315	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			29.88430	52.140	13.44	0.1749	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			734.38430	542.740	13.44	0.8251	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,104.86240	892.117	13.71	0.9509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			9.42060	10.452	13.95	0.0445	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			16.47370	7.115	18.43	0.0256	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,351.97370	1,556.515	18.43	0.9744	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,607.50120	1,394.270	16.79	0.9850	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			3.00120	3.670	16.79	0.0150	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			873.10610	667.664	13.09	0.8949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			5.64220	6.273	15.28	0.0263	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			201.69220	114.903	15.62	0.2945	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			347.19220	474.303	15.62	0.7055	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,525.50360	6,739.401	29.74	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00360	0.001	29.74	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,143.92060	931.052	13.95	0.9555	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			515.73130	668.429	16.32	0.8070	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,445.55020	5,659.411	29.74	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.05020	0.011	29.74	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,506.16530	3,719.741	26.59	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.66530	0.341	26.59	0.0012	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,360.14220	1,146.873	15.28	0.9737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			127.82510	67.557	16.35	0.1894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			523.32510	676.957	16.35	0.8106	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			125.45990	66.115	16.38	0.1860	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			530.95990	685.515	16.38	0.8140	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			130.23130	69.029	16.32	0.1930	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			141.99200	198.706	13.92	0.3528	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			638.79200	479.906	13.92	0.6472	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			128.58610	88.688	17.43	0.1241	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			127.45790	87.844	17.44	0.1230	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			16.41320	11.219	20.71	0.0180	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,918.65820	1,702.519	13.14	0.9456	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			22.95820	26.919	13.14	0.0544	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,235.44880	1,046.912	13.09	0.8113	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			89.74880	121.312	13.09	0.1887	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,850.63750	2,031.409	17.46	0.8780	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,832.88610	2,013.088	17.43	0.8759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,535.40430	1,707.150	17.05	0.8355	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			171.10430	122.750	17.05	0.1645	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			360.89380	274.575	15.55	0.3272	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			815.19380	948.975	15.55	0.6728	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			923.60440	1,065.106	15.81	0.7066	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,235.98410	6,455.318	20.99	0.9982	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.68410	0.918	20.99	0.0018	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,180.71320	4,395.619	20.71	0.9820	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,841.75790	2,022.244	17.44	0.8770	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			126.33750	87.009	17.46	0.1220	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			319.30440	240.707	15.81	0.2934	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			195.98010	151.560	17.67	0.1509	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,394.98010	2,578.360	17.67	0.8491	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			194.86430	150.661	17.68	0.1501	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,403.86430	2,587.461	17.68	0.8499	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			193.75870	149.768	17.69	0.1493	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,412.75870	2,596.568	17.69	0.8507	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			801.68030	680.596	14.90	0.4558	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			951.48030	1,065.696	14.90	0.5442	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			809.24540	687.314	14.88	0.4593	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			939.04540	1,052.414	14.88	0.5407	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			805.45670	683.946	14.89	0.4575	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			945.25670	1,059.046	14.89	0.5425	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			796.94750	685.712	15.46	0.4079	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,376.64750	1,505.012	15.46	0.5921	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			793.82970	682.963	15.47	0.4066	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,383.52970	1,512.263	15.47	0.5934	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			790.71870	680.226	15.48	0.4053	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,390.41870	1,519.526	15.48	0.5947	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	607,230
Total € / R												41,948,755.00	2,800	797,987
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.58060		9.69810			0.0000	38,830,171.80	4,053	14,635
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.70120		9.82100			0.0000	0.00	0	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.81700		9.94120			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.05940		10.18860			0.0000	0.00	0	0
Total AU\$ / R Future												38,830,171.80	4,053	26,797
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			801.61540	913.396	16.76	0.9754	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			9.35240	3.838	16.80	0.0237	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			811.25240	923.238	16.80	0.9763	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			9.00250	3.686	16.84	0.0228	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			820.90250	933.086	16.84	0.9772	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			9.71540	3.996	16.76	0.0246	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			40.48110	26.873	15.98	0.0712	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,349.48110	1,455.673	15.98	0.9288	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			41.82180	27.832	15.94	0.0735	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,330.82180	1,436.632	15.94	0.9265	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			41.14650	27.348	15.96	0.0723	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,340.14650	1,446.148	15.96	0.9277	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,616.77280	1,722.515	16.13	0.8909	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			77.16020	58.871	16.14	0.1081	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,625.96020	1,731.871	16.14	0.8919	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			78.79640	60.166	16.11	0.1102	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,607.59640	1,713.166	16.11	0.8898	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			77.97280	59.515	16.13	0.1091	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			319.07330	276.559	14.80	0.3052	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,130.47330	1,217.159	14.80	0.6948	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			316.83570	274.590	14.81	0.3033	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,138.23570	1,225.190	14.81	0.6967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			314.61530	272.634	14.83	0.3015	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,146.01530	1,233.234	14.83	0.6985	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												38,830,171.80	4,053	26,797
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.88740		9.99330			0.0000	0.00	0	1,950
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.15100		10.26420			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,950
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			5.64340	1.593	14.54	0.0119	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			832.34340	934.193	14.54	0.9881	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			5.34330	1.489	14.54	0.0112	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			842.04330	944.089	14.54	0.9888	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			5.95840	1.704	14.54	0.0127	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			822.65840	924.304	14.54	0.9873	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			914.05080	817.694	13.43	0.7668	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			129.85080	146.695	13.43	0.2332	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			906.48600	810.394	13.43	0.7635	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			132.28600	149.394	13.43	0.2365	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			921.64560	825.029	13.43	0.7700	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			127.44560	144.029	13.43	0.2300	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,950
CHF / R	On	18/06/2018	Foreign Exchange Future			12.73930		12.87650			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.99560		13.13800			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.24630		13.39510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.77310		13.92870			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			7.51110	5.231	22.95	0.0185	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,671.01110	1,805.931	22.95	0.9815	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			7.38730	5.145	23.00	0.0182	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,680.88730	1,815.845	23.00	0.9818	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			7.63750	5.319	22.91	0.0188	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,661.13750	1,796.019	22.91	0.9812	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			63.23430	49.120	17.92	0.0844	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,955.23430	2,083.520	17.92	0.9156	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			62.51700	48.551	17.93	0.0835	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,964.51700	2,092.951	17.93	0.9165	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			61.80640	47.990	17.94	0.0826	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,973.80640	2,102.390	17.94	0.9174	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			665.59840	588.963	14.40	0.5317	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			480.49840	552.663	14.40	0.4683	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			660.73230	584.444	14.41	0.5289	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			485.63230	558.144	14.41	0.4711	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			670.49770	593.514	14.39	0.5344	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			475.39770	547.214	14.39	0.4656	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			588.04300	536.008	15.96	0.3739	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,379.34300	1,482.908	15.96	0.6261	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			585.47230	533.639	15.98	0.3725	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,386.77230	1,490.539	15.98	0.6275	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			582.91520	531.283	15.99	0.3711	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,394.21520	1,498.183	15.99	0.6289	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			1.98580		2.01180			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.00200		2.02830			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01740		2.04440			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04830		2.07630			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			327.23570	452.110	14.60	0.6122	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			301.52710	178.738	14.78	0.3429	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			383.52710	520.738	14.78	0.6571	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			262.37390	151.469	14.96	0.3013	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			444.37390	593.469	14.96	0.6987	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			345.23570	210.110	14.60	0.3878	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,352.92180	1,532.597	15.34	0.7476	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			313.88300	234.728	15.45	0.2373	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,430.88300	1,614.728	15.45	0.7627	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			293.28150	218.117	15.56	0.2230	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,510.28150	1,698.117	15.56	0.7770	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			335.92180	252.597	15.34	0.2524	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,734.43130	1,508.435	13.40	0.7409	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			290.43130	334.435	13.40	0.2591	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,660.75610	1,441.384	13.45	0.7230	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			316.75610	367.384	13.45	0.2770	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,588.73710	1,376.332	13.51	0.7049	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			344.73710	402.332	13.51	0.2951	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,736.02140	1,545.975	14.17	0.6199	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			773.02140	862.975	14.17	0.3801	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,681.11730	1,494.943	14.23	0.6065	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			818.11730	911.943	14.23	0.3935	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,792.36300	1,598.465	14.12	0.6333	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			729.36300	815.465	14.12	0.3667	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			2.00000		2.02880			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.03830		2.06780			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.07620		2.10650			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22310		2.25270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			24.26760	14.348	21.32	0.0323	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,036.26760	2,314.349	21.32	0.9677	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			27.75540	18.315	20.75	0.0409	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,839.75540	2,118.315	20.75	0.9591	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	2.22	Call			25.90400	16.194	21.04	0.0363	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,937.90400	2,216.194	21.04	0.9637	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			97.26030	73.890	17.46	0.0832	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,919.26030	3,190.890	17.46	0.9168	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			89.87510	69.116	17.57	0.0782	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,011.87510	3,286.116	17.57	0.9218	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			83.02820	64.681	17.68	0.0736	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,105.02820	3,381.681	17.68	0.9264	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			849.48620	983.018	14.62	0.5022	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			969.17920	805.000	14.69	0.4808	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			904.17920	1,043.000	14.69	0.5192	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,061.56590	886.759	14.55	0.5151	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			796.56590	924.759	14.55	0.4849	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,014.48620	845.018	14.62	0.4978	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,934.99880	1,741.707	14.97	0.6156	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			907.99880	1,010.707	14.97	0.3844	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,882.30710	1,692.301	15.03	0.6038	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			955.30710	1,061.301	15.03	0.3962	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,989.36820	1,792.393	14.91	0.6273	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			862.36820	961.393	14.91	0.3727	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			1.60990		1.63540			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63130		1.65730			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65100		1.67780			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74270		1.76840			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			35.06530	13.945	18.75	0.0425	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,281.06530	1,514.945	18.75	0.9575	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			28.29670	11.556	19.04	0.0356	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,374.29670	1,612.556	19.04	0.9644	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			43.25620	16.871	18.46	0.0508	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,189.25620	1,417.871	18.46	0.9492	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,161.99570	2,383.434	18.68	0.8814	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			156.60980	112.655	18.42	0.1363	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,983.60980	2,199.655	18.42	0.8637	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			145.38330	104.209	18.55	0.1271	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,072.38330	2,291.209	18.55	0.8729	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			134.99570	96.434	18.68	0.1186	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,379.78810	1,179.424	14.54	0.6968	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			301.78810	369.424	14.54	0.3032	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,312.74440	1,119.337	14.64	0.6753	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			334.74440	409.337	14.64	0.3247	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			1,449.01290	1,241.931	14.44	0.7180	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			271.01290	331.931	14.44	0.2820	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,215.12730	1,077.480	16.15	0.5095	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,131.12730	1,250.480	16.15	0.4905	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,174.74430	1,040.706	16.24	0.4964	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,190.74430	1,313.706	16.24	0.5036	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,256.92470	1,115.618	16.05	0.5229	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,072.92470	1,188.618	16.05	0.4771	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			0.12490		0.12700			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12420		0.12650			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12340		0.12610			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12100		0.12290			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			1.56810		1.58870			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59240		1.61360			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61590		1.63770			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66350		1.68640			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			8.75360		8.87650			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.85940		8.98560			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.96190		9.09250			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.46480		9.58910			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			4.18940	1.784	18.78	0.0118	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			967.68940	1,088.184	18.78	0.9882	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.05770	1.728	18.84	0.0114	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			977.55770	1,098.129	18.84	0.9886	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			4.32600	1.841	18.72	0.0121	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			957.82600	1,078.241	18.72	0.9879	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			63.61300	42.975	16.02	0.1137	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,008.01300	1,113.575	16.02	0.8863	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			62.49420	42.184	16.04	0.1119	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,016.89420	1,122.784	16.04	0.8881	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			64.75090	43.781	16.00	0.1156	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			999.15090	1,104.381	16.00	0.8844	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			468.94290	387.489	13.67	0.5386	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			296.44290	345.589	13.67	0.4614	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			463.79720	382.844	13.68	0.5343	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			301.29720	350.944	13.68	0.4657	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			458.69540	378.241	13.69	0.5300	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			306.19540	356.341	13.69	0.4700	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			466.89460	410.974	15.37	0.4140	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			797.79460	866.174	15.37	0.5860	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			463.64890	408.032	15.38	0.4117	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			804.54890	873.232	15.38	0.5883	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			470.16350	413.943	15.35	0.4163	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			791.06350	859.143	15.35	0.5837	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			1.26710		1.27540			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27560		1.28410			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28360		1.29240			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34210		1.34940			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			446.00000	529.000		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			546.00000	629.000		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			346.00000	429.000		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			859.00000	944.000		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			959.00000	1,044.000		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			759.00000	844.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			324.00000	236.000		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			224.00000	136.000		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			424.00000	336.000		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			294.00000	221.000		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			194.00000	121.000		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			394.00000	321.000		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			1.34340		1.34260				0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.34950		1.34860				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			1.17930		1.17780				0.0000	0.00	0	220
QUANTO €On	17/09/2018	Foreign Exchange Future			1.18780		1.18620				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	220
Total QUANTO € / \$												0.00	0	220
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77800	0.11337	8.65940				0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61870	0.11337	8.50110				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		0.11337	1,431.19480	2,129.629	16.16	0.6193		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11337	1,537.19480	1,049.629	16.16	0.3807		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11337	1,379.63530	2,062.980	16.08	0.6097		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11337	1,585.63530	1,082.980	16.08	0.3903		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11337	1,483.82600	2,197.184	16.23	0.6288		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11337	1,489.82600	1,017.184	16.23	0.3712		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11337	547.92660	914.697	14.65	0.3828		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11337	2,853.92660	2,034.697	14.65	0.6172		0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Put		0.11337	0.00000	1,514.439	15.25	0.5049		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.79	Call		0.11337	0.00000	1,394.439	15.25	0.4951	1,580,889.78	100,000	50,000	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11337	2,576.70030	3,136.569	16.08	0.5176		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11337	3,765.70030	3,149.569	16.08	0.4824		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11337	2,674.04990	3,248.546	16.16	0.5277		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11337	3,663.04990	3,061.546	16.16	0.4723		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.11337	5,306.51080	6,200.354	18.45	0.7130		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.11337	1,995.51080	1,713.354	18.45	0.2870		0.00	0	50,000
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11337	2,625.13000	3,192.310	16.12	0.5227		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11337	3,714.13000	3,105.310	16.12	0.4773		0.00	0	0
Total R / ¥EN Option												1,580,889.78	100,000	101,200
Total R / ¥EN												1,580,889.78	100,000	101,483
SGD / R	On 18/06/2018	Foreign Exchange Future			9.43060		9.54600				0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future			9.56220		9.68110				0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			9.68710		9.80980				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
SGD / R	On	14/06/2019	Foreign Exchange Future			10.24720		10.36170			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			23.78040	11.043	16.19	0.0624	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			577.78040	680.443	16.19	0.9376	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			22.95560	10.620	16.24	0.0602	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			586.95560	690.019	16.24	0.9398	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			24.63370	11.483	16.15	0.0646	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			568.63370	670.883	16.15	0.9354	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			188.53860	143.228	14.20	0.3036	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			507.43860	581.028	14.20	0.6964	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			185.73270	140.942	14.22	0.2996	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			514.63270	588.742	14.22	0.7004	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			191.38660	145.551	14.18	0.3076	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			500.28660	573.351	14.18	0.6924	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			638.59750	548.717	12.92	0.6523	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			198.79750	231.617	12.92	0.3477	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			632.33310	542.912	12.93	0.6481	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			202.53310	235.812	12.93	0.3519	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			644.90500	554.567	12.90	0.6565	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			195.10500	227.467	12.90	0.3435	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			417.36550	458.245	13.67	0.4065	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			779.47030	705.210	13.64	0.5991	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			407.77030	448.010	13.64	0.4009	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			774.25290	700.313	13.66	0.5963	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			412.55290	453.113	13.66	0.4037	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			769.06550	695.445	13.67	0.5935	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			2.69080		2.76920			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.63110		2.70650			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.57030		2.64410			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.52420		2.59410			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.48630	0.148	38.32	0.0019	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			891.28630	969.348	38.32	0.9981	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.44880	0.135	38.32	0.0017	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			901.24880	979.335	38.32	0.9983	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.52680	0.162	38.32	0.0020	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			881.32680	959.362	38.32	0.9980	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.74410	5.123	23.40	0.0383	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			659.24410	734.023	23.40	0.9617	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.66690	5.147	23.65	0.0381	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			669.16690	744.047	23.65	0.9619	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.82510	5.099	23.15	0.0384	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			649.32510	723.999	23.15	0.9616	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			41.32790	29.385	18.46	0.1653	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			367.22790	429.085	18.46	0.8347	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			39.80520	28.259	18.50	0.1599	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			375.70520	437.959	18.50	0.8401	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			42.90660	30.555	18.42	0.1708	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			358.80660	420.255	18.42	0.8292	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			20.37390	13.184	19.94	0.0632	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			956.27390	1,018.984	19.94	0.9368	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			19.79490	12.775	19.94	0.0615	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			965.69490	1,028.575	19.94	0.9385	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			20.96850	13.604	19.94	0.0649	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			946.86850	1,009.404	19.94	0.9351	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			1.22010		1.24490			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19080		1.21500			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.16080		1.18430			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.09360		1.11580			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 305 741 733.60	103,512	2,138,565
Total Options												39 537 693.03	222,500	3,395,690
Grand Total:												1,345,279,426.63	326,012	5,534,255