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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2018 Foreign Exchange Future			12.50980		12.48390			0.0000	625,490,000.00	50,000	0
\$ / R On 28/05/2018 Foreign Exchange Future			12.50250		12.48390			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.50250		12.48390			0.0000	250,050,000.00	20,000	10,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.50250		12.47910			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.50410		12.48080			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.51780		12.49410			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			12.53520		12.51070			0.0000	477,490,838.40	38,092	1,155,831
\$ / R On 20/06/2018 Foreign Exchange Future			12.53870		12.51400			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.55430		12.52900			0.0000	326,411,800.00	26,000	1,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.55930		12.53390			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.56580		12.54050			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.58880		12.56340			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.59540		12.57000			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.59700		12.57160			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.60030		12.57490			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.60690		12.58150			0.0000	0.00	0	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.61800		12.59300			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.62760		12.60280			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.65620		12.63220			0.0000	0.00	0	3,479
\$ / R On 03/09/2018 Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177

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 Future			12.68370		12.65930			0.0000	152,204.40	12	85,609
\$ / R	On	28/09/2018	Foreign Exchange Future			12.70150		12.67690			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			12.74520		12.72000			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.75160		12.72640			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.75490		12.72960			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.76290		12.73760			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.77590		12.75040			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.78070		12.75510			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.80340		12.77750			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.82090		12.79460			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.82570		12.79920			0.0000	0.00	0	25,527
\$ / R	On	31/12/2018	Foreign Exchange Future			12.85280		12.82570			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			12.90230		12.87390			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.92310		12.89420			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.94700		12.91750			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.97490		12.94570			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			12.98880		12.95980			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.04140		13.01300			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.11020		13.08240			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.38180		13.35550			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.66100		13.63580			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.75460		13.72860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.85230		13.82540			0.0000	0.00	0	0
Total \$ / R Future												1,679,594,842.80	134,104	1,407,746
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			13.30450	0.000	9.58	0.0000	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			127.20450	139.800	9.58	1.0000	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			129.05100	90.200	9.58	1.0000	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			12.95100	0.000	9.58	0.0000	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			519.34580	497.734	16.25	0.9959	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			3.24580	0.234	16.25	0.0041	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			152.02000	113.217	11.03	0.7799	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			35.92000	15.717	11.03	0.2201	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			326.46780	299.220	13.64	0.9710	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			10.36780	1.720	13.64	0.0290	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			72.30220	44.088	12.88	0.3749	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			106.20220	96.588	12.88	0.6251	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			76.34920	47.680	12.81	0.3972	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			100.24920	90.180	12.81	0.6028	0.00	0	30,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			1,011.42250	987.668	22.21	0.9982	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			0.52250	0.168	22.21	0.0018	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			146.47050	122.249	15.23	0.5706	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			77.27050	76.349	15.23	0.4294	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			270.83040	285.412	16.47	0.8465	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			30.03040	21.312	16.47	0.1535	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,949.26310	2,925.966	47.82	0.9997	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	31/05/2018	Foreign Exchange Option	15.43	Call			0.06310	0.066	47.82	0.0003	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			298.94640	273.098	16.82	0.8139	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			29.74640	27.198	16.82	0.1861	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,319.52450	1,296.055	25.51	0.9986	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.32450	0.155	25.51	0.0014	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			61.42220	59.591	15.63	0.3552	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			180.62220	155.491	15.63	0.6448	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			249.17420	223.343	16.34	0.7561	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			39.97420	37.443	16.34	0.2439	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,409.39990	3,386.110	58.75	0.9992	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.19990	0.210	58.75	0.0008	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			363.23510	338.945	16.15	0.7546	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			57.33510	56.745	16.15	0.2454	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	12.75	Put			350.11770	327.259	15.62	0.6570	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,009.38340	3,984.870	30.87	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.08340	0.070	30.87	0.0003	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,200.08450	2,175.519	22.72	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.78450	0.719	22.72	0.0033	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			26.01340	25.903	17.61	0.0987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			815.31340	790.703	17.61	0.9013	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			75.08890	62.742	13.78	0.2372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			355.78890	367.942	13.78	0.7628	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			66.27060	54.700	13.68	0.2147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			376.97060	389.900	13.68	0.7853	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			217.45650	197.647	14.82	0.5048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			178.15650	182.847	14.82	0.4952	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00210	0.002	30.87	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,189.30210	5,164.802	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00210	0.002	30.87	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,199.30210	5,174.802	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00220	0.002	30.87	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,179.30220	5,154.802	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			8.94390	8.791	18.31	0.0379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,138.24390	1,113.591	18.31	0.9621	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			52.37930	52.009	16.81	0.1808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			591.67930	566.809	16.81	0.8192	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,869.42520	3,844.906	30.87	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.12520	0.106	30.87	0.0004	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,511.50000	1,535.419	17.15	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.80000	0.219	17.15	0.0014	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			59.45390	59.263	16.61	0.2023	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			548.75390	524.063	16.61	0.7977	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,599.72060	2,575.172	24.56	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.42060	0.372	24.56	0.0017	0.00	0	760

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	12.96	Call			65.77140	65.763	16.45	0.2210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			515.07140	490.563	16.45	0.7790	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,629.70780	2,605.159	24.72	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.40780	0.359	24.72	0.0016	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			199.64120	205.814	14.66	0.5373	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			188.94120	170.614	14.66	0.4627	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,989.59320	2,965.046	26.63	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.29320	0.246	26.63	0.0011	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			7.35920	7.220	18.44	0.0317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,196.65920	1,172.020	18.44	0.9683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			535.57210	553.611	13.03	0.9071	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			24.87210	18.411	13.03	0.0929	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,299.95510	2,275.400	23.17	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.65510	0.600	23.17	0.0027	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,014.73150	1,038.398	16.01	0.9830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			4.03150	3.198	16.01	0.0170	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			110.81770	112.459	15.62	0.3430	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,019.58620	2,995.039	26.79	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.28620	0.239	26.79	0.0010	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			38.31710	37.961	17.29	0.1373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			697.61710	672.761	17.29	0.8627	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			250.16760	258.282	14.33	0.6230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			139.46760	123.081	14.33	0.3770	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			14.91100	14.740	17.98	0.0602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			984.21100	959.540	17.98	0.9398	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,979.39110	3,954.877	30.87	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.09110	0.077	30.87	0.0003	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			33.06700	33.039	17.45	0.1217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			742.36700	717.839	17.45	0.8783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,919.61090	2,895.063	26.26	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.31090	0.263	26.26	0.0011	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			15.87860	15.708	17.94	0.0637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			965.17860	940.508	17.94	0.9363	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,649.48980	3,624.947	30.13	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.18980	0.147	30.13	0.0006	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.72630	2.528	19.99	0.0116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,592.02630	1,567.328	19.99	0.9884	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,869.30600	4,844.805	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00600	0.005	30.87	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.42650	3.189	19.54	0.0146	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,492.72650	1,467.989	19.54	0.9854	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,769.30830	4,744.807	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00830	0.007	30.87	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			5.13240	4.811	18.78	0.0218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,324.43240	1,299.611	18.78	0.9782	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,899.41480	3,874.897	30.87	0.9996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.11480	0.097	30.87	0.0004	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,699.31030	4,674.808	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.01030	0.008	30.87	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			5.00930	4.693	18.82	0.0213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,334.30930	1,309.493	18.82	0.9787	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,489.31980	4,464.816	30.87	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.01980	0.016	30.87	0.0001	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			4.33570	4.051	19.09	0.0185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,393.63570	1,368.851	19.09	0.9815	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			342.08160	353.724	13.84	0.7473	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			81.38160	68.524	13.84	0.2527	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			6.24770	6.121	18.54	0.0273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,245.54770	1,220.921	18.54	0.9727	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,409.32530	4,384.820	30.87	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.02530	0.020	30.87	0.0001	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.95990	1.810	20.66	0.0083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,741.25990	1,716.610	20.66	0.9917	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			335.35430	346.743	13.88	0.7395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			84.65430	71.543	13.88	0.2605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.52250	5.184	18.64	0.0235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,294.82250	1,269.984	18.64	0.9765	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,139.35690	4,114.847	30.87	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.05690	0.047	30.87	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			5.38900	5.056	18.69	0.0229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,304.68900	1,279.856	18.69	0.9771	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,279.53640	3,254.991	28.17	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.23640	0.191	28.17	0.0008	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,020.40340	1,995.813	21.91	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.10340	1.013	21.91	0.0047	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			13.99900	13.828	18.02	0.0569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,003.29900	978.628	18.02	0.9431	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			309.29170	319.690	14.01	0.7072	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			98.59170	84.490	14.01	0.2928	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,789.64890	2,765.100	25.57	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.34890	0.301	25.57	0.0013	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			436.95360	451.978	13.42	0.8404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			46.25360	36.778	13.42	0.1596	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			35.08350	35.083	17.40	0.1281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			724.38350	699.883	17.40	0.8719	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,709.67650	2,685.128	25.14	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.37650	0.328	25.14	0.0015	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.36570	0.317	25.30	0.0014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,739.66570	2,715.117	25.30	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,039.30000	8,014.800	30.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	30.87	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,489.77360	2,465.234	24.02	0.9980	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	Call			0.47360	0.434	24.02	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			50.79540	40.797	13.48	0.1726	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			421.49540	435.997	13.48	0.8274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			413.88000	428.118	13.52	0.8206	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			53.18000	42.919	13.52	0.1794	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,312.39420	1,336.232	17.50	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.69420	1.032	17.50	0.0057	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			78.19400	65.590	13.81	0.2449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			348.89400	360.790	13.81	0.7551	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			769.15230	791.253	13.94	0.9662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			8.45230	6.053	13.94	0.0338	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			861.63650	836.995	17.71	0.9137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			22.33650	22.195	17.71	0.0863	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			624.30680	644.520	12.70	0.9466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			13.60680	9.320	12.70	0.0534	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.66310	2.271	17.26	0.0117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,163.36310	1,187.471	17.26	0.9883	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			3.50290	2.845	16.43	0.0150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,064.20290	1,088.045	16.43	0.9850	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			749.69360	771.596	13.78	0.9641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			8.99360	6.396	13.78	0.0359	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			7.25120	5.288	14.36	0.0293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			817.95120	840.488	14.36	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			48.48670	38.750	13.45	0.1661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			429.18670	443.950	13.45	0.8339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			916.07920	939.283	15.19	0.9778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			5.37920	4.083	15.19	0.0222	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			720.57900	742.157	13.53	0.9608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			9.87900	6.957	13.53	0.0392	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			485.06170	501.630	13.22	0.8763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			34.36170	26.430	13.22	0.1237	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			163.14330	145.740	14.50	0.4199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			223.84330	230.940	14.50	0.5801	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			165.73780	148.714	14.60	0.4120	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			239.73780	247.414	14.60	0.5880	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,091.99760	3,066.643	25.51	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.99760	0.943	25.51	0.0032	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			265.11730	272.818	14.76	0.5676	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			206.11730	188.518	14.76	0.4324	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			290.85730	270.608	15.20	0.5348	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			199.85730	204.908	15.20	0.4652	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,289.03610	1,263.441	19.02	0.9426	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			18.03610	17.741	19.02	0.0574	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,572.10940	3,546.761	28.97	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.10940	1.061	28.97	0.0032	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			757.39660	779.097	13.79	0.9227	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	02/07/2018	Foreign Exchange Option	11.80	Put			23.49660	19.797	13.79	0.0773	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			260.32910	267.673	14.69	0.5492	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			226.42910	208.373	14.69	0.4508	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,459.96230	1,434.269	19.10	0.9562	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			13.86230	13.569	19.10	0.0438	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			667.98330	643.380	16.79	0.7820	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			81.88330	82.680	16.79	0.2180	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,219.58320	1,194.022	18.56	0.9156	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			30.08320	29.822	18.56	0.0844	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,097.84450	1,072.374	18.19	0.8945	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			38.34450	38.174	18.19	0.1055	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			542.20150	558.567	13.84	0.8108	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			71.70150	62.767	13.84	0.1892	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,282.44170	1,256.667	18.38	0.8925	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			45.84170	45.467	18.38	0.1075	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,372.76630	3,347.390	23.35	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.76630	2.790	23.35	0.0073	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,645.16300	1,619.387	18.65	0.9381	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			25.16300	24.787	18.65	0.0619	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,153.08980	3,127.578	22.31	0.9919	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.08980	2.978	22.31	0.0081	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			15.40970	14.851	18.86	0.0394	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,895.40970	1,869.451	18.86	0.9606	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,740.76600	1,714.262	18.71	0.9463	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			22.36600	21.262	18.71	0.0537	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			101.36540	91.610	13.88	0.2151	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			616.26540	631.910	13.88	0.7849	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,280.11800	1,254.664	18.11	0.8701	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			61.61800	61.564	18.11	0.1299	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,740.78930	3,715.646	23.69	0.9937	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.28930	2.546	23.69	0.0063	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,242.13090	3,216.779	22.11	0.9906	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.63090	3.679	22.11	0.0094	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			206.84140	193.873	14.34	0.3437	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			479.84140	491.873	14.34	0.6563	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			66.86520	67.050	18.13	0.1337	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,333.86520	1,309.050	18.13	0.8663	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,589.95800	3,565.075	22.29	0.9924	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.95800	3.075	22.29	0.0076	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,044.85690	2,019.307	19.27	0.9428	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			27.65690	26.907	19.27	0.0572	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,278.06930	1,255.407	17.66	0.8159	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			110.26930	111.607	17.66	0.1841	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,940.65470	3,916.622	20.56	0.9934	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.85470	2.822	20.56	0.0066	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,424.37430	3,400.346	20.45	0.9857	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	16.05	Call			6.57430	6.546	20.45	0.0143	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			1,675.24350	1,699.376	14.52	0.9631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			15.94350	15.676	14.52	0.0369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			498.82910	509.946	14.60	0.5867	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			339.52910	326.246	14.60	0.4133	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,488.60740	3,464.461	19.69	0.9832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.90740	8.161	19.69	0.0168	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			351.86290	359.003	15.30	0.4567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			542.56290	525.303	15.30	0.5433	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,390.03660	3,365.940	19.72	0.9805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			9.33660	9.640	19.72	0.0195	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			315.38920	321.677	15.55	0.4195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			616.08920	597.977	15.55	0.5805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,516.77580	2,492.694	19.80	0.9378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			36.07580	36.394	19.80	0.0622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			146.75690	149.094	17.28	0.2210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,217.45690	1,195.394	17.28	0.7790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			446.60720	456.685	14.79	0.5445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			397.30720	382.985	14.79	0.4555	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,321.17200	3,297.115	19.75	0.9785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			10.47200	10.815	19.75	0.0215	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,429.43880	3,405.322	19.71	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.73880	9.021	19.71	0.0183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			428.78970	438.505	14.86	0.5293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			419.48970	404.805	14.86	0.4707	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,149.45010	1,127.684	17.10	0.7633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			158.75010	161.384	17.10	0.2367	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,636.83390	3,612.626	19.64	0.9866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.13390	6.326	19.64	0.0134	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,362.50050	4,338.140	19.57	0.9956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.80050	1.840	19.57	0.0044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			211.77490	215.749	16.47	0.3030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			912.47490	892.049	16.47	0.6970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			865.59220	845.341	16.33	0.6814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			224.89220	229.041	16.33	0.3186	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			989.91150	1,009.407	13.50	0.8525	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			80.61150	75.707	13.50	0.1475	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			236.32030	240.738	16.22	0.3320	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			827.02030	807.038	16.22	0.6680	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,201.43200	1,222.910	13.23	0.9125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			42.13200	39.210	13.23	0.0875	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			910.82920	929.381	13.61	0.8234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			101.52920	95.681	13.61	0.1766	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			798.93170	815.935	13.77	0.7751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			139.63170	132.235	13.77	0.2249	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,030.70820	1,050.645	13.45	0.8659	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			71.40820	66.945	13.45	0.1341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,114.63710	1,135.391	13.34	0.8907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			55.33710	51.691	13.34	0.1093	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			606.33590	619.464	14.25	0.6642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			247.03590	235.764	14.25	0.3358	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,219.10750	1,240.719	13.21	0.9165	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			39.80750	37.019	13.21	0.0835	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			491.61820	475.033	15.11	0.5150	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			380.91820	388.733	15.11	0.4850	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,024.86270	1,003.738	16.78	0.7308	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			184.16270	187.438	16.78	0.2692	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			510.46100	493.622	15.18	0.5257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			369.76100	377.322	15.18	0.4743	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			226.51460	215.764	14.17	0.3166	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			635.81460	649.464	14.17	0.6834	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			872.60420	890.658	13.66	0.8079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			113.30420	106.958	13.66	0.1921	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			508.84090	520.153	14.57	0.5944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			329.54090	316.453	14.57	0.4056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			416.32310	425.271	14.91	0.5181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			437.02310	421.571	14.91	0.4819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			789.05130	769.352	16.10	0.6540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			248.35130	253.052	16.10	0.3460	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			561.34910	573.657	14.39	0.6332	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			282.04910	269.957	14.39	0.3668	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			643.77020	625.367	15.64	0.5935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			303.07020	309.067	15.64	0.4065	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			341.52500	348.427	15.36	0.4463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			562.22500	544.727	15.36	0.5537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			550.51910	562.625	14.43	0.6254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			291.21910	278.925	14.43	0.3746	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,489.30550	4,513.704	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00550	0.004	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			460.37820	470.734	14.74	0.5559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			381.07820	367.034	14.74	0.4441	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			47.18570	47.711	19.32	0.0799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,247.88570	2,224.011	19.32	0.9201	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			46.72890	47.246	19.34	0.0792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,257.42890	2,233.546	19.34	0.9208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			47.64740	48.181	19.30	0.0806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,238.34740	2,214.481	19.30	0.9194	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,278.76410	1,256.837	17.36	0.7771	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			155.66410	158.337	17.36	0.2229	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,127.35790	4,104.385	20.44	0.9884	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	16.80	Call		4.25790	5.885	20.44	0.0116	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,582.90230	3,560.750	20.32	0.9775	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		9.80230	12.250	20.32	0.0225	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,881.61330	1,858.740	18.29	0.8472	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		111.61330	113.940	18.29	0.1528	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,406.51420	2,382.803	19.11	0.8971	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		72.91420	74.403	19.11	0.1029	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,279.83780	1,258.668	17.06	0.7399	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		209.43780	213.568	17.06	0.2601	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,305.93800	4,282.044	21.65	0.9743	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		15.53800	16.944	21.65	0.0257	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,767.06130	3,743.764	21.43	0.9588	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		26.66130	28.664	21.43	0.0412	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		207.34070	211.427	17.13	0.2544	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,329.74070	1,308.527	17.13	0.7456	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,094.27600	4,070.706	21.65	0.9660	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		21.87600	23.606	21.65	0.0340	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		151.72760	145.156	13.70	0.2094	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		989.32760	1,008.056	13.70	0.7906	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,210.27450	2,186.887	18.64	0.8679	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		100.67450	102.787	18.64	0.1321	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		833.31690	815.181	15.85	0.5999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		368.41690	375.882	15.85	0.4001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		104.92360	99.930	13.49	0.1539	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,190.02360	1,210.630	13.49	0.8461	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,949.65000	1,973.511	14.31	0.9574	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		24.55000	22.811	14.31	0.0426	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,281.44590	1,260.721	16.87	0.7112	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		258.94590	264.121	16.87	0.2888	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,554.24330	4,529.680	21.62	0.9686	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		21.74330	23.080	21.62	0.0314	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,961.06850	3,937.291	21.62	0.9485	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		38.56850	40.691	21.62	0.0515	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,972.36180	2,948.154	19.75	0.9046	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		76.96180	79.054	19.75	0.0954	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,163.16230	1,142.768	16.52	0.6741	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		307.76230	313.668	16.52	0.3259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,470.42760	4,445.303	21.59	0.9605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		29.62760	31.003	21.59	0.0395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		510.89380	520.825	15.27	0.4862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		671.69380	655.125	15.27	0.5138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,220.37760	3,195.088	20.19	0.9151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		0.00000	354.670	16.25	0.3586	82,345,199.01	232,174	232,174
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		115.64360	117.979	18.72	0.1378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,396.44360	2,372.279	18.72	0.8622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		114.85880	117.176	18.73	0.1370	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,405.65880	2,381.476	18.73	0.8630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			415.33440	423.422	15.80	0.4140	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			116.43240	118.785	18.70	0.1387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,387.23240	2,363.085	18.70	0.8613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			0.00000	1,208.867	13.59	0.8199	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.00000	133.167	13.59	0.1801	30,917,938.28	232,174	232,174
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			0.00000	1,028.970	16.25	0.6414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			255.26630	259.935	17.07	0.2755	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			647.70340	660.373	14.72	0.5773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			478.50340	464.673	14.72	0.4227	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,447.61100	1,425.598	17.16	0.7325	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			246.81100	251.298	17.16	0.2675	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			866.13440	847.722	15.80	0.5860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			430.39640	438.779	15.71	0.4258	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,322.93570	2,298.913	18.61	0.8552	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			122.13570	124.613	18.61	0.1448	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			773.81460	788.451	14.31	0.6498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			354.61460	342.752	14.31	0.3502	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,406.06630	1,384.235	17.07	0.7245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			114.20400	109.290	13.48	0.1550	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,283.47720	1,262.246	16.80	0.6991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			282.67720	287.946	16.80	0.3009	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			697.29080	680.444	15.35	0.5242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			496.49080	506.144	15.35	0.4758	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			831.19640	813.079	15.71	0.5742	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			69.57760	70.788	20.19	0.0849	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,222.54240	2,198.730	18.46	0.8451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			131.74240	134.430	18.46	0.1549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			411.63750	398.813	14.51	0.3852	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			710.83750	724.513	14.51	0.6148	168,213,081.26	232,174	232,174
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,273.40400	1,294.990	13.48	0.8450	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,283.70140	1,262.334	16.67	0.6860	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			309.40140	315.134	16.67	0.3140	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,782.03660	4,756.032	21.43	0.9640	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			27.73660	28.832	21.43	0.0360	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,152.31620	4,126.962	21.43	0.9421	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			48.01620	49.762	21.43	0.0579	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			592.78090	576.839	14.87	0.4473	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			676.68090	689.139	14.87	0.5527	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,383.72360	2,357.958	18.31	0.8217	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			177.92360	181.058	18.31	0.1783	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			628.91850	612.204	14.89	0.4464	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			716.41850	729.204	14.89	0.5536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,165.67030	1,185.161	13.87	0.7412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			279.97030	270.261	13.87	0.2588	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,626.27100	2,655.320	12.50	0.9812	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	10.33	Put			10.57100	10.420	12.50	0.0188	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			381.11540	386.890	16.76	0.3261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,485.41540	1,461.990	16.76	0.6739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,345.64440	1,367.160	13.64	0.7975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			199.94440	192.260	13.64	0.2025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			782.27870	795.825	14.76	0.5761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			596.57870	580.925	14.76	0.4239	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,032.78630	1,012.226	15.81	0.5718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			528.48630	537.126	15.81	0.4282	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,573.92460	1,597.902	13.39	0.8553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			128.22460	123.002	13.39	0.1447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,457.95500	2,432.014	18.26	0.8103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			203.65500	206.914	18.26	0.1897	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,389.60430	1,411.567	13.59	0.8098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			183.90430	176.667	13.59	0.1902	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,835.91500	1,811.218	17.37	0.7331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			301.61500	306.118	17.37	0.2669	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			191.16200	194.266	18.40	0.1794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,565.46200	2,539.366	18.40	0.8206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			190.16250	193.254	18.42	0.1785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,574.46250	2,548.354	18.42	0.8215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			192.16770	195.284	18.39	0.1802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,556.46770	2,530.384	18.39	0.8198	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			338.82620	328.480	14.02	0.2925	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,088.62620	1,107.280	14.02	0.7075	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			764.06610	775.100	15.06	0.5377	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			751.06610	733.700	15.06	0.4623	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			1,068.47680	1,048.467	15.76	0.5581	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			591.47680	599.867	15.76	0.4419	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			703.75880	686.915	14.94	0.4455	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			796.75880	808.315	14.94	0.5545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,206.87980	1,224.204	14.16	0.6993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			404.47980	394.004	14.16	0.3007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,904.70920	1,881.980	17.25	0.6955	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			407.10920	412.180	17.25	0.3045	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			450.58130	456.176	16.98	0.3318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,736.20440	1,713.969	16.99	0.6695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			446.64320	452.178	17.01	0.3293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,744.24320	1,721.978	17.01	0.6707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,728.18130	1,705.976	16.98	0.6682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			846.26540	829.827	15.27	0.4726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			798.66540	810.027	15.27	0.5274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,414.90860	2,442.568	11.36	0.9646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			22.50860	22.368	11.36	0.0354	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			448.60440	454.169	16.99	0.3305	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			450.58150	457.747	18.52	0.2709	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,915.08150	2,895.947	18.52	0.7291	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			453.37570	460.598	18.49	0.2725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,897.87570	2,878.798	18.49	0.7275	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,752.12890	6,727.829	20.78	0.9225	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			107.62890	109.629	20.78	0.0775	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			451.97560	459.173	18.50	0.2717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,906.47560	2,887.373	18.50	0.7283	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			799.56170	813.264	17.59	0.3860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,333.76170	2,322.264	17.59	0.6140	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			797.37010	811.039	17.60	0.3851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,341.57010	2,330.039	17.60	0.6149	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			801.76130	815.497	17.58	0.3869	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,325.96130	2,314.497	17.58	0.6131	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,473.55950	2,460.973	17.78	0.6148	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			832.15950	845.573	17.78	0.3852	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,431.80560	2,419.028	17.74	0.5962	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			914.91240	929.002	17.75	0.4030	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,439.51240	2,426.702	17.75	0.5970	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			912.62680	926.684	17.76	0.4021	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,447.22680	2,434.384	17.76	0.5979	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			917.20560	931.328	17.74	0.4038	0.00	0	0
Total \$ / R Option												281,476,218.55	696,522	3,272,632
Total \$ / R												1,961,071,061.35	830,626	4,680,378
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.53520		12.51070			0.0000	0.00	0	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.68370		12.65930			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.82570		12.79920			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.11020		13.08240			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			403.73030	376.768	19.22	0.0172	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			142,333.73030	139,856.768	19.22	0.9828	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			394.29540	367.818	19.27	0.0168	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			143,324.29540	140,847.818	19.27	0.9832	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			413.41850	385.963	19.18	0.0176	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			141,343.41850	138,865.963	19.18	0.9824	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			11,102.54680	11,294.942	17.86	0.1731	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			146,172.54680	143,924.942	17.86	0.8269	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,988.45170	11,178.252	17.88	0.1716	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			147,058.45170	144,808.252	17.88	0.8284	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,217.87020	11,412.892	17.84	0.1747	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			145,287.87020	143,042.892	17.84	0.8253	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,734.34480	10,949.518	18.87	0.1288	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			249,814.34480	247,379.518	18.87	0.8712	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,662.21440	10,875.979	18.88	0.1280	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	15.20	Put		250,742.21440	248,305.979	18.88	0.8720		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		10,590.83170	10,802.801	18.90	0.1273		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		251,670.83170	249,232.801	18.90	0.8727		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		44,870.15390	45,416.928	16.99	0.3305		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		173,630.15390	171,396.928	16.99	0.6695		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		44,674.01260	45,217.792	17.01	0.3293		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		174,434.01260	172,197.792	17.01	0.6707		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		45,067.85350	45,617.640	16.98	0.3318		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		172,827.85350	170,597.640	16.98	0.6682		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			16.70270	16.74290			0.0000		55,152,315.40	3,302	431,203
£ / R On	17/09/2018	Foreign Exchange Future			16.97710	17.01710			0.0000		0.00	0	18,594
£ / R On	14/12/2018	Foreign Exchange Future			17.24250	17.27990			0.0000		0.00	0	7,517
£ / R On	18/03/2019	Foreign Exchange Future			17.53030	17.56440			0.0000		0.00	0	4,932
£ / R On	14/06/2019	Foreign Exchange Future			17.79440	17.82840			0.0000		0.00	0	5,465
Total £ / R Future											55,152,315.40	3,302	467,711
£ / R On	18/06/2018	Foreign Exchange Option	0.20	Call		16,542.90000	16,502.700	16.59	1.0000		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	16.59	0.0000		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.89	Call		26.76270	22.489	17.73	0.0684		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.89	Put		1,173.86270	1,209.789	17.73	0.9316		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.50	Call		58.45000	49.030	16.46	0.1392		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.50	Put		815.55000	846.330	16.46	0.8608		0.00	0	500
£ / R On	18/06/2018	Foreign Exchange Option	20.40	Put		3,657.84610	3,697.943	26.72	0.9980		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	20.40	Call		0.74610	0.643	26.72	0.0020		0.00	0	500
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Call		26.25170	22.061	17.77	0.0672		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Put		1,183.35170	1,219.361	17.77	0.9328		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Call		25.75100	21.641	17.80	0.0660		0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Put		1,192.85100	1,228.941	17.80	0.9340		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Call		215.68760	205.741	16.61	0.2330		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Put		1,448.58760	1,478.641	16.61	0.7670		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Call		213.94490	204.066	16.62	0.2314		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Put		1,456.84490	1,486.966	16.62	0.7686		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Call		217.44440	207.430	16.59	0.2346		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Put		1,440.34440	1,470.330	16.59	0.7654		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Call		490.63010	476.873	16.06	0.3614		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Put		1,330.73010	1,354.373	16.06	0.6386		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Call		487.85440	474.220	16.07	0.3598		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Put		1,337.95440	1,361.720	16.07	0.6402		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Call		493.42090	479.541	16.05	0.3630		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Put		1,323.52090	1,347.041	16.05	0.6370		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.29	Call		715.97120	697.820	16.05	0.4127		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.29	Put		1,441.57120	1,457.520	16.05	0.5873		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	Call			712.82160	694.733	16.06	0.4113	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,448.42160	1,464.433	16.06	0.5887	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			709.68540	691.653	16.07	0.4099	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,455.28540	1,471.353	16.07	0.5901	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			851.64900	831.527	16.15	0.4232	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,653.24900	1,667.127	16.15	0.5768	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			848.48760	828.416	16.16	0.4220	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,660.08760	1,674.016	16.16	0.5780	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			854.82190	834.656	16.14	0.4244	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,646.42190	1,660.256	16.14	0.5756	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												55,152,315.40	3,302	468,711
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11485		0.11479			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11698		0.11690			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11907		0.11898			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12364		0.12354			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			4.53180	4.252	22.71	0.0179	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,525.93180	1,519.552	22.71	0.9821	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.33830	3.221	32.68	0.0101	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,524.73830	2,518.521	32.68	0.9899	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			53.83790	52.867	18.43	0.1828	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			575.23790	568.167	18.43	0.8172	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			127.70100	129.055	20.01	0.1884	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,437.40100	1,431.355	20.01	0.8116	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			61.03310	63.256	23.15	0.0938	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,370.73310	2,365.556	23.15	0.9062	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			326.21010	327.960	17.48	0.4164	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			635.91010	630.260	17.48	0.5836	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			566.89700	570.944	17.34	0.5018	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			669.19700	663.844	17.34	0.4982	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			297.60690	299.860	19.40	0.2965	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,399.90690	1,392.760	19.40	0.7035	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,065.47890	1,072.151	14.42	0.7854	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			167.77890	165.051	14.42	0.2146	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			681.92510	686.860	18.73	0.4347	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,328.12510	1,322.460	18.73	0.5653	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			514.67740	517.303	21.47	0.3252	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,160.87740	2,152.903	21.47	0.6748	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,037.55060	1,044.339	17.05	0.6020	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			683.75060	679.939	17.05	0.3980	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	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			14.63070		14.68610			0.0000	229,819,035.60	15,708	112,519
€ / R	On	16/07/2018	Foreign Exchange Future			14.72030		14.77370			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			14.91120		14.96680			0.0000	536,803.20	36	60,712
€ / R	On	14/12/2018	Foreign Exchange Future			15.18730		15.24100			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.49540		15.54630			0.0000	1,890,438.80	122	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.76760		15.82150			0.0000	0.00	0	5,256
Total € / R Future												232,246,277.60	15,866	190,954
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			966.58290	1,017.228	16.85	0.9341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			22.68290	17.928	16.85	0.0659	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			60.47030	73.077	13.21	0.2446	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			446.57030	403.777	13.21	0.7554	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			690.84910	640.576	12.70	0.9110	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			14.74910	19.876	12.70	0.0890	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,687.25390	1,632.031	18.47	0.9941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.15390	1.331	18.47	0.0059	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			419.02980	457.301	14.93	0.7362	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			105.12980	88.001	14.93	0.2638	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			485.16550	440.860	13.13	0.7882	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			49.06550	60.160	13.13	0.2118	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			8.88210	6.860	17.92	0.0271	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,322.78210	1,376.160	17.92	0.9729	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			88.57950	104.413	13.39	0.3156	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			374.67950	335.113	13.39	0.6844	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			727.73650	676.712	12.63	0.9255	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			11.63650	16.012	12.63	0.0745	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			3.40240	2.670	19.58	0.0108	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,757.30240	1,811.970	19.58	0.9892	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,190.08380	1,135.102	15.47	0.9797	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			3.98380	4.402	15.47	0.0203	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			942.63670	888.181	13.62	0.9637	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			6.53670	7.481	13.62	0.0363	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			58.10630	47.513	15.72	0.1567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			622.00630	666.813	15.72	0.8433	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,943.90020	6,999.300	30.79	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00020	0.000	30.79	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			32.31540	25.811	16.45	0.0915	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			836.21540	885.111	16.45	0.9085	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,863.90390	5,919.302	30.79	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00390	0.002	30.79	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,924.12930	3,979.483	28.82	0.9994	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.22930	0.183	28.82	0.0006	0.00	0	6,460

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			31.51100	25.149	16.48	0.0894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			845.41100	894.449	16.48	0.9106	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			30.72680	24.504	16.51	0.0873	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			854.62680	903.804	16.51	0.9127	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			270.88530	297.160	13.87	0.4791	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			344.58530	317.460	13.87	0.5209	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			59.94810	57.288	17.43	0.0884	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			59.33230	56.705	17.44	0.0876	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			8.24140	7.017	20.89	0.0120	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,489.61930	1,439.393	11.87	0.9364	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			22.81930	28.193	11.87	0.0636	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			871.16680	834.331	13.00	0.7448	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			154.36680	173.132	13.00	0.2552	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,211.92140	2,264.928	17.46	0.9132	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,193.14810	2,246.088	17.43	0.9116	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,878.41900	1,929.940	17.05	0.8797	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			85.21900	81.140	17.05	0.1203	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			204.76800	195.347	15.68	0.2580	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,087.96800	1,134.147	15.68	0.7420	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,211.10210	1,258.552	15.94	0.7712	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,663.74030	6,719.231	20.89	0.9991	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.54030	0.431	20.89	0.0009	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,601.44140	4,655.817	20.89	0.9880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,202.53230	2,255.505	17.44	0.9124	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			58.72140	56.128	17.46	0.0868	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			177.90210	169.752	15.94	0.2288	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,772.49980	2,825.478	17.77	0.8797	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			114.91550	114.158	17.75	0.1216	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,753.91550	2,806.858	17.75	0.8784	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			114.20520	113.466	17.76	0.1210	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,763.20520	2,816.166	17.76	0.8790	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			113.49980	112.778	17.77	0.1203	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			572.16300	562.907	14.95	0.4054	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,175.86300	1,217.507	14.95	0.5946	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			578.05170	568.650	14.92	0.4087	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,161.75170	1,203.250	14.92	0.5913	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			575.10200	565.768	14.94	0.4070	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,168.80200	1,210.368	14.94	0.5930	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			586.16180	578.498	15.49	0.3664	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,624.66180	1,670.899	15.49	0.6336	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			583.73700	576.134	15.51	0.3652	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,632.23700	1,678.534	15.51	0.6348	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			581.33010	573.780	15.52	0.3639	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,639.83010	1,686.180	15.52	0.6361	0.00	0	0
Total € / R Option												0.00	0	607,230

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												232,246,277.60	15,866	798,184
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.47080		9.46470			0.0000	18,941,600.00	2,000	15,522
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.58950		9.58280			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.70600		9.69760			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.94550		9.93480			0.0000	0.00	0	0
Total AU\$ / R Future												18,941,600.00	2,000	27,734
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,037.55370	1,031.193	17.95	0.9867	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			2.18580	1.932	18.02	0.0129	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,047.48580	1,041.132	18.02	0.9871	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			2.32410	2.056	17.88	0.0137	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,027.62410	1,021.256	17.88	0.9863	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			2.25370	1.993	17.95	0.0133	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,564.27560	1,557.300	15.66	0.9506	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.79520	17.518	15.64	0.0512	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,544.99520	1,538.018	15.64	0.9488	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			17.43150	17.155	15.65	0.0503	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,554.63150	1,547.655	15.65	0.9497	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.07560	16.800	15.66	0.0494	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			46.25580	46.404	16.14	0.0899	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,838.65580	1,830.404	16.14	0.9101	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.29790	47.450	16.11	0.0918	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,819.69790	1,811.450	16.11	0.9082	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			46.77360	46.923	16.13	0.0908	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,829.17360	1,820.923	16.13	0.9092	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			239.95270	238.509	14.72	0.2772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,305.15270	1,293.009	14.72	0.7228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			238.10420	236.662	14.73	0.2754	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,313.30420	1,301.162	14.73	0.7246	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			236.27080	234.826	14.74	0.2736	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,321.47080	1,309.326	14.74	0.7264	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												18,941,600.00	2,000	27,734
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.66060		9.70480			0.0000	0.00	0	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.92200		9.96480			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,080
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.15350	0.069	13.84	0.0007	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,115.35350	1,159.469	13.84	0.9993	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.14050	0.063	13.84	0.0007	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,125.34050	1,169.463	13.84	0.9993	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.16770	0.076	13.84	0.0008	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,105.36770	1,149.476	13.84	0.9992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			671.99140	643.138	13.25	0.6952	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			187.19140	201.138	13.25	0.3048	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			665.57300	636.878	13.26	0.6913	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			190.77300	204.878	13.26	0.3087	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			678.45480	649.441	13.24	0.6991	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			183.65480	197.441	13.24	0.3009	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,080
CHF / R	On	18/06/2018	Foreign Exchange Future			12.66300		12.64760			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.91930		12.90220			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.17190		13.15240			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.69850		13.67750			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			2.78760	2.679	23.11	0.0107	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,895.18760	1,879.679	23.11	0.9893	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.74020	2.633	23.16	0.0105	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,905.14020	1,889.633	23.16	0.9895	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.83600	2.726	23.07	0.0108	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,885.23600	1,869.726	23.07	0.9892	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			40.79270	41.210	17.98	0.0736	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,168.59270	2,151.910	17.98	0.9264	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			40.35530	40.743	17.99	0.0729	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,178.15530	2,161.443	17.99	0.9271	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			39.92190	40.281	18.00	0.0721	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,187.72190	2,170.981	18.00	0.9279	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			526.34220	542.358	14.31	0.5105	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			583.94220	580.458	14.31	0.4895	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			522.39030	538.331	14.32	0.5077	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			589.99030	586.431	14.32	0.4923	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			530.31870	546.413	14.29	0.5133	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			577.91870	574.513	14.29	0.4867	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			496.19500	508.990	16.03	0.3615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,538.69500	1,530.490	16.03	0.6385	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			493.98880	506.731	16.05	0.3601	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,546.48880	1,538.231	16.05	0.6399	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			491.78950	504.485	16.06	0.3588	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,554.28950	1,545.985	16.06	0.6412	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.96110		1.95910			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.97640		1.97460			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99150		1.98980			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02150		2.01990			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			621.49120	600.556	14.45	0.7409	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			92.80570	91.622	14.64	0.2207	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			701.80570	680.622	14.64	0.7793	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			76.27860	74.954	14.82	0.1868	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			785.27860	763.954	14.82	0.8132	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			112.49120	111.556	14.45	0.2591	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,743.05320	1,726.580	15.44	0.7940	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			175.25540	176.280	15.54	0.1927	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,829.25540	1,812.280	15.54	0.8073	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			162.48920	163.055	15.65	0.1802	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,916.48920	1,899.055	15.65	0.8198	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			189.05320	190.580	15.44	0.2060	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,294.18570	1,305.441	13.17	0.7012	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			396.18570	390.441	13.17	0.2988	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,232.52550	1,243.369	13.24	0.6817	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			434.52550	428.369	13.24	0.3183	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,173.02410	1,183.452	13.31	0.6620	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			475.02410	468.452	13.31	0.3380	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,361.64500	1,368.371	14.03	0.5855	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			962.64500	953.371	14.03	0.4145	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,314.05340	1,320.398	14.08	0.5718	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,015.05340	1,005.398	14.08	0.4282	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,410.70110	1,417.803	13.98	0.5993	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			911.70110	902.803	13.98	0.4007	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.96540		1.97290			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.00310		2.01080			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.04040		2.04780			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18620		2.19420			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			9.07450	7.309	23.09	0.0177	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,580.07450	2,653.309	23.09	0.9823	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			11.42730	9.192	22.45	0.0223	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,382.42730	2,455.192	22.45	0.9777	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			10.17100	8.186	22.77	0.0198	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,481.17100	2,554.186	22.77	0.9802	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			55.52980	51.498	17.87	0.0615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,447.52980	3,520.498	17.87	0.9385	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			51.94010	48.212	17.99	0.0578	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,543.94010	3,617.212	17.99	0.9422	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			48.60830	45.163	18.11	0.0544	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,640.60830	3,714.163	18.11	0.9456	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,128.08870	1,172.444	14.70	0.5652	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			671.14070	643.228	14.79	0.4184	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,193.14070	1,239.228	14.79	0.5816	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			742.68010	711.265	14.62	0.4515	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,064.68010	1,107.265	14.62	0.5485	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			706.08870	676.444	14.70	0.4348	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,561.62160	1,516.985	14.97	0.5736	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,119.62160	1,154.984	14.97	0.4264	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,515.30690	1,471.543	15.03	0.5617	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,173.30690	1,209.543	15.03	0.4383	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,609.21960	1,563.692	14.91	0.5855	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,067.21960	1,101.692	14.91	0.4145	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			1.59870		1.59530			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62030		1.61700			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64060		1.63710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73320		1.72990			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			7.92100	7.828	19.15	0.0266	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,654.92100	1,620.828	19.15	0.9734	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			6.60830	6.514	19.51	0.0223	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,753.60830	1,719.514	19.51	0.9777	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			9.53280	9.448	18.79	0.0319	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,556.53280	1,522.448	18.79	0.9681	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,509.43710	2,477.174	18.69	0.8967	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			92.47880	93.493	18.39	0.1189	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,322.47880	2,290.493	18.39	0.8811	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			85.68270	86.550	18.54	0.1108	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,415.68270	2,383.550	18.54	0.8892	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			79.43710	80.174	18.69	0.1033	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,066.71270	1,088.348	14.20	0.6802	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			395.71270	382.348	14.20	0.3198	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,009.65380	1,030.317	14.31	0.6577	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			438.65380	424.317	14.31	0.3423	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,126.30700	1,148.910	14.09	0.7027	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			355.30700	342.910	14.09	0.2973	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			995.82560	1,006.573	15.89	0.4950	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,296.82560	1,274.573	15.89	0.5050	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			961.06780	971.339	15.99	0.4817	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,362.06780	1,339.339	15.99	0.5183	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,031.93140	1,043.177	15.79	0.5086	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,232.93140	1,211.177	15.79	0.4914	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			0.12350		0.12340			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12300		0.12280			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12210		0.12230			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12010		0.11950			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			1.53980		1.54530			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56380		1.56930			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.58700		1.59250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63400		1.63930			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			8.67450		8.65940			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.77870		8.76340			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.88180		8.86510			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.38140		9.36540			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.25670	1.179	20.21	0.0080	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,181.85670	1,166.679	20.21	0.9920	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.22140	1.146	20.28	0.0078	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,191.82140	1,176.646	20.28	0.9922	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.29320	1.214	20.14	0.0083	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,171.89320	1,156.714	20.14	0.9917	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			30.30410	31.707	15.88	0.0905	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,196.90410	1,183.007	15.88	0.9095	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			29.64120	31.036	15.89	0.0888	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,206.24120	1,192.336	15.89	0.9112	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			30.98090	32.391	15.87	0.0922	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,187.58090	1,173.691	15.87	0.9078	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			333.75170	340.173	13.56	0.5032	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			388.65170	378.373	13.56	0.4968	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			329.74350	336.099	13.58	0.4989	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	8.93	Put			394.64350	384.299	13.58	0.5011	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			325.77600	332.071	13.60	0.4945	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			400.67600	390.271	13.60	0.5055	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			369.95650	374.328	15.34	0.3915	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			924.55650	912.928	15.34	0.6085	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			367.24980	371.588	15.36	0.3892	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			931.84980	920.188	15.36	0.6108	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			372.68790	377.090	15.33	0.3938	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			917.28790	905.690	15.33	0.6062	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			1.25940		1.26280			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26600		1.27150			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27080		1.27850			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32810		1.33720			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			572.00000	606.000		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			672.00000	706.000		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			472.00000	506.000		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			985.00000	1,040.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,085.00000	1,140.000		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			885.00000	940.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			185.00000	108.000		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			85.00000	8.000		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			285.00000	208.000		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			172.00000	81.000		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			72.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	19.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			272.00000	181.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

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									0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.33250		1.33830			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.33850		1.34420			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			1.16720		1.17390			0.0000	23,344.00	20	250
QUANTO €On 17/09/2018 Foreign Exchange Future			1.17560		1.18230			0.0000	0.00	0	0
Total QUANTO € / \$ Future									23,344.00	20	250
Total QUANTO € / \$									23,344.00	20	250
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.70720	0.11441	8.71190			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.54870	0.11441	8.55410			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		0.11441	1,689.12640	1,634.598	16.21	0.5493	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11441	1,270.12640	1,262.598	16.21	0.4507	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11441	1,630.43090	1,576.156	16.15	0.5383	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11441	1,311.43090	1,304.156	16.15	0.4617	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11441	1,748.87160	1,694.103	16.28	0.5600	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11441	1,229.87160	1,222.103	16.28	0.4400	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11441	659.48860	611.708	14.79	0.2984	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11441	2,440.48860	2,439.708	14.79	0.7016	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Put		0.11441	1,840.03990	1,834.609	15.44	0.5868	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Call		0.11441	1,059.03990	1,006.609	15.44	0.4132	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11441	2,783.17540	2,745.550	16.07	0.4813	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11441	3,442.17540	3,458.550	16.07	0.5187	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11441	2,887.50810	2,849.327	16.15	0.4917	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11441	3,346.50810	3,362.327	16.15	0.5083	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.11441	5,663.00050	5,618.832	18.15	0.6900	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.11441	1,822.00050	1,831.832	18.15	0.3100	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11441	2,835.08570	2,797.181	16.11	0.4865	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11441	3,394.08570	3,410.181	16.11	0.5135	0.00	0	0
Total R / ¥EN Option									0.00	0	101,200
Total R / ¥EN									0.00	0	101,483
SGD / R On 18/06/2018 Foreign Exchange Future			9.34670		9.33340			0.0000	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			9.47710		9.46360			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			9.60310		9.58810			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.16430		10.15020			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 SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			5.62860	5.360	16.47	0.0348	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			772.22860	758.660	16.47	0.9652	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			5.42740	5.162	16.53	0.0336	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			782.02740	768.462	16.53	0.9664	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			5.83800	5.567	16.41	0.0361	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			762.43800	748.867	16.41	0.9639	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			113.75170	116.413	14.23	0.2636	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			650.15170	639.313	14.23	0.7364	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			111.83570	114.445	14.26	0.2599	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			658.23570	647.345	14.26	0.7401	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			115.69790	118.370	14.21	0.2673	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			642.09790	631.269	14.21	0.7327	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			479.03620	487.608	12.73	0.6203	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			260.93620	254.508	12.73	0.3797	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			473.62590	482.118	12.74	0.6160	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			265.52590	259.018	12.74	0.3840	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			484.49260	493.146	12.72	0.6247	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			256.39260	250.046	12.72	0.3753	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			489.02270	480.988	13.43	0.4286	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			638.44420	644.597	13.41	0.5771	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			478.24420	470.297	13.41	0.4229	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			633.82040	639.930	13.42	0.5742	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			483.62040	475.630	13.42	0.4258	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			629.22270	635.288	13.43	0.5714	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			2.63350		2.59610			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.57180		2.53550			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.50980		2.47780			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46400		2.43160			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			0.14690	0.200	44.47	0.0023	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			1,064.04690	1,026.700	44.47	0.9977	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.13540	0.185	44.47	0.0022	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			1,074.03540	1,036.685	44.47	0.9978	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.15940	0.217	44.47	0.0025	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			1,054.05940	1,016.717	44.47	0.9975	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			3.33470	2.800	23.18	0.0233	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			827.83470	791.000	23.18	0.9767	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.15340	2.635	23.18	0.0221	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	Put			837.65340	800.835	23.18	0.9779	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			3.52560	2.976	23.18	0.0246	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			818.02560	781.176	23.18	0.9754	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			19.70310	24.324	19.52	0.1393	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			511.90310	484.524	19.52	0.8607	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			18.93840	23.404	19.56	0.1347	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			521.13840	493.604	19.56	0.8653	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			20.49850	25.280	19.48	0.1439	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			502.69850	475.480	19.48	0.8561	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.97400	11.322	20.58	0.0553	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,106.37400	1,077.322	20.58	0.9447	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			7.70880	10.973	20.58	0.0538	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,116.10880	1,086.973	20.58	0.9462	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			8.24790	11.681	20.58	0.0568	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,096.64790	1,067.681	20.58	0.9432	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			1.20270		1.20000			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17270		1.17080			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.14360		1.14210			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.07660		1.07620			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 985 958 379.80	155,292	2,112,392
Total Options												281 476 218.55	696,522	3,982,062
Grand Total:												2,267,434,598.35	851,814	6,094,454