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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/03/2018 Foreign Exchange Future			11.78180		11.85530			0.0000	0.00	0	51,000
\$ / R On 27/03/2018 Foreign Exchange Future			11.78180		11.85180			0.0000	0.00	0	0
\$ / R On 28/03/2018 Foreign Exchange Future			11.78170		11.85340			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.78310		11.85490			0.0000	0.00	0	11,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.79430		11.86770			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.81150		11.88440			0.0000	0.00	0	54
\$ / R On 17/04/2018 Foreign Exchange Future			11.81320		11.88610			0.0000	8,777,207.60	743	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.82530		11.89780			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.82700		11.89950			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.82870		11.90110			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.83560		11.90740			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.83870		11.91050			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.84640		11.91840			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.84950		11.92150			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.85260		11.92460			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.85720		11.92930			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.85870		11.93090			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.86340		11.93560			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.88330		11.95580			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.90990		11.98260			0.0000	599,413,357.10	50,329	879,749
\$ / R On 29/06/2018 Foreign Exchange Future			11.92620		11.99910			0.0000	1,967,823.00	165	1,790

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 Future			11.93070		12.00360			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.93670		12.00960			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.95770		12.03070			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.96370		12.03670			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.96520		12.03820			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			11.96830		12.04120			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			11.97430		12.04730			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.98480		12.05780			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.99380		12.06680			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.02080		12.09390			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.04630		12.11950			0.0000	50,570,367.40	4,198	50,427
\$ / R	On	28/09/2018	Foreign Exchange Future			12.06290		12.13600			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.10340		12.17650			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.10930		12.18250			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.11230		12.18540			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.11980		12.19290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.13180		12.20490			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.13630		12.20940			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.15730		12.23040			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.17380		12.24680			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.17830		12.25130			0.0000	50,905,294.00	4,180	21,304
\$ / R	On	31/12/2018	Foreign Exchange Future			12.20370		12.27670			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.26800		12.34160			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.31620		12.39040			0.0000	52,097,526.00	4,230	2,515
\$ / R	On	14/06/2019	Foreign Exchange Future			12.45470		12.52850			0.0000	55,249,049.20	4,436	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.74340		12.81580			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.04120		13.11570			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.11950		13.19570			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.20130		13.27920			0.0000	0.00	0	0
Total \$ / R Future												818,980,624.30	68,281	1,189,523
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Put			65.25240	100.829	12.34	0.7209	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Call			60.55240	22.628	12.34	0.2791	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Put			236.98490	300.512	15.26	0.9641	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Call			12.28490	2.312	15.26	0.0359	0.00	0	50,000
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Put			649.21310	718.777	22.62	0.9936	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Call			1.01310	0.577	22.62	0.0064	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			35.17700	50.895	14.20	0.3728	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			168.57700	112.595	14.20	0.6272	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			23.47100	33.686	14.67	0.2698	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			216.87100	155.386	14.67	0.7302	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			78.46940	116.930	14.15	0.6333	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			81.86940	48.630	14.15	0.3667	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Put			180.52910	237.271	15.92	0.8355	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Call			33.92910	18.971	15.92	0.1645	0.00	0	5,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			76.94860	111.865	14.31	0.5821	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			101.84860	64.965	14.31	0.4179	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put			155.22110	208.049	15.54	0.7697	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call			50.12110	31.149	15.54	0.2303	0.00	0	60,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,145.25000	1,216.948	23.28	0.9995	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.15000	0.048	23.28	0.0005	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			147.36490	98.286	14.32	0.5462	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			52.46490	75.186	14.32	0.4538	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			96.62560	138.973	14.69	0.6483	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			81.52560	52.073	14.69	0.3517	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			169.10150	116.601	14.55	0.5993	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			44.20150	63.501	14.55	0.4007	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,745.15110	2,816.981	49.61	0.9996	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.05110	0.081	49.61	0.0004	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			202.40940	258.431	14.05	0.7306	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			70.10940	52.731	14.05	0.2694	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			238.60070	297.722	14.22	0.7753	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			56.30070	42.022	14.22	0.2247	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			37.52210	53.757	13.66	0.2735	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			295.22210	238.057	13.66	0.7265	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			380.82810	443.363	14.43	0.8102	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			55.22810	44.863	14.43	0.1898	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			166.38040	213.248	13.43	0.5756	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			152.48040	126.448	13.43	0.4244	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,392.52130	2,465.089	21.72	0.9982	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.32130	0.389	21.72	0.0018	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,100.87930	3,173.393	26.29	0.9985	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.37930	0.393	26.29	0.0015	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,910.66240	3,983.136	29.00	0.9995	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.16240	0.136	29.00	0.0005	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			320.11590	376.022	14.10	0.7001	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			111.21590	94.722	14.10	0.2999	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			198.02800	243.664	13.37	0.5492	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			195.42800	169.264	13.37	0.4508	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			0.00000	219.716	13.24	0.5186	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			0.00000	185.316	13.24	0.4814	37,433.81	202	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			318.02870	372.695	13.97	0.6800	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			125.42870	108.295	13.97	0.3200	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			311.60620	271.368	12.95	0.6166	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			104.20620	135.768	12.95	0.3834	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,323.34980	3,395.199	27.54	0.9974	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.74980	0.799	27.54	0.0026	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			262.93350	227.728	13.07	0.5528	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			135.53350	172.128	13.07	0.4472	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			0.00000	238.149	13.04	0.5688	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			0.00000	162.549	13.04	0.4312	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,894.09900	1,965.766	18.74	0.9940	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1.49900	1.366	18.74	0.0060	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,753.10100	3,824.857	28.78	0.9985	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.50100	0.457	28.78	0.0015	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			148.57620	186.520	13.15	0.4614	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			259.07620	225.220	13.15	0.5386	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			640.11670	705.054	15.21	0.8541	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			50.61670	43.754	15.21	0.1459	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			461.75260	409.824	12.69	0.7617	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			51.25260	71.124	12.69	0.2383	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			262.64810	312.642	13.63	0.5969	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			181.04810	159.041	13.63	0.4031	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,709.28320	3,781.315	26.98	0.9975	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.78320	0.815	26.98	0.0025	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			855.79380	923.377	15.76	0.8950	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			37.29380	32.877	15.76	0.1050	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			2.59060	2.380	18.30	0.0093	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,941.09060	2,012.880	18.30	0.9907	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,476.48100	2,548.670	20.18	0.9953	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1.08100	1.270	20.18	0.0047	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			43.80140	39.116	15.74	0.1165	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			864.50140	931.916	15.74	0.8835	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,831.52960	3,903.511	25.95	0.9979	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.82960	0.711	25.95	0.0021	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,571.86050	2,644.248	20.45	0.9949	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			1.16050	1.448	20.45	0.0051	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,370.49390	2,442.861	19.16	0.9943	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1.39390	1.561	19.16	0.0057	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			409.24160	466.558	14.29	0.6893	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			140.14160	125.258	14.29	0.3107	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,039.89780	969.744	13.19	0.9556	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			8.99780	11.044	13.19	0.0444	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			361.35190	321.500	13.05	0.6163	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			130.45190	162.800	13.05	0.3837	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			280.86750	330.767	13.77	0.5735	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			216.46750	194.167	13.77	0.4265	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,476.35300	3,548.979	23.45	0.9940	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.15300	2.279	23.45	0.0060	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,853.58350	1,925.359	17.37	0.9739	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			9.38350	8.659	17.37	0.0261	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,935.27650	4,007.640	23.55	0.9973	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.07650	0.940	23.55	0.0027	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,667.69510	4,740.430	21.77	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.29510	0.330	21.77	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			256.67990	234.080	14.04	0.4126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			394.07990	444.180	14.04	0.5874	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,809.09390	3,881.894	21.77	0.9953	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	15.79	Call			1.69390	1.794	21.77	0.0047	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,554.03520	2,625.923	18.52	0.9844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			6.63520	5.823	18.52	0.0156	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.26570	3.720	21.06	0.0093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,270.66570	3,343.820	21.06	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			199.03460	181.639	14.50	0.3373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			516.43460	571.739	14.50	0.6627	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,320.52690	3,393.728	21.24	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.12690	3.628	21.24	0.0090	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			406.97860	457.711	14.09	0.5963	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			249.57860	227.611	14.09	0.4037	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			54.37580	48.474	16.52	0.1084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,271.77580	1,338.575	16.52	0.8916	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,240.75320	3,313.877	20.96	0.9905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.35320	3.777	20.96	0.0095	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			474.13260	527.822	14.35	0.6388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			216.73260	197.722	14.35	0.3612	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,567.40000	8,640.100	21.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	21.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,021.50310	3,094.363	20.18	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			4.10310	4.263	20.18	0.0109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			350.52210	317.335	13.47	0.5182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			267.92210	307.435	13.47	0.4818	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			246.09520	224.440	14.12	0.3993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			413.49520	464.540	14.12	0.6007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			827.78030	767.437	12.47	0.8508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			45.18030	57.537	12.47	0.1492	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			419.83880	381.379	13.29	0.5850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			207.23880	241.479	13.29	0.4150	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			431.31200	392.026	13.26	0.5953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			198.71200	232.126	13.26	0.4047	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,410.00840	1,477.593	16.68	0.9132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			42.60840	37.493	16.68	0.0868	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			524.24540	478.762	13.04	0.6721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			141.64540	168.862	13.04	0.3279	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			72.58390	90.027	12.69	0.2094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			705.18390	649.927	12.69	0.7906	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			96.45860	117.675	12.83	0.2546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			629.05860	577.575	12.83	0.7454	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			403.03490	365.807	13.33	0.5695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			220.43490	255.907	13.33	0.4305	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			178.34270	209.687	13.19	0.3789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			460.94270	419.587	13.19	0.6211	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			400.50510	450.924	14.07	0.5919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			253.10510	230.824	14.07	0.4081	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02940	0.035	21.77	0.0001	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	17.70	Put			5,717.42940	5,790.136	21.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02880	0.035	21.77	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,727.42880	5,800.135	21.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03010	0.036	21.77	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,707.43010	5,780.136	21.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,397.91840	4,470.669	21.77	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.51840	0.569	21.77	0.0016	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,131.10270	3,204.105	20.57	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			3.70270	4.006	20.57	0.0102	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			26.50010	22.619	16.99	0.0555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,683.90010	1,752.719	16.99	0.9445	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			67.39000	61.661	16.29	0.1336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,134.79000	1,201.761	16.29	0.8664	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			149.60130	136.789	15.02	0.2667	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			667.00130	726.889	15.02	0.7333	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,004.27140	938.600	12.19	0.9140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.67140	28.700	12.19	0.0860	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			72.42630	66.241	16.18	0.1425	0.00	0	28,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,089.82630	1,156.341	16.18	0.8575	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			303.29700	276.634	13.73	0.4686	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			320.69700	366.734	13.73	0.5314	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			76.73920	70.161	16.09	0.1499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,054.13920	1,120.261	16.09	0.8501	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,161.00260	3,234.040	20.67	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			3.60260	3.941	20.67	0.0100	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			104.15730	95.074	15.60	0.1957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			871.55730	935.174	15.60	0.8043	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,520.04640	3,593.182	21.77	0.9924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.64640	3.082	21.77	0.0076	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			24.01480	20.350	17.06	0.0505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,741.41480	1,810.450	17.06	0.9495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			46.22570	40.862	16.63	0.0935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,363.62570	1,430.962	16.63	0.9065	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,832.34190	2,904.891	19.51	0.9875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			4.94190	4.791	19.51	0.0125	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			592.84070	543.316	12.90	0.7216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			110.24070	133.416	12.90	0.2784	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			172.58890	157.635	14.76	0.3003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			589.98890	647.735	14.76	0.6997	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,537.78770	4,610.529	21.77	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.38770	0.429	21.77	0.0012	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,732.87450	2,805.220	19.16	0.9865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			5.47450	5.120	19.16	0.0135	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			52.64220	46.853	16.54	0.1053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,290.04220	1,356.953	16.54	0.8947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,549.98350	3,623.016	21.77	0.9927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.58350	2.916	21.77	0.0073	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			56.74780	51.007	16.49	0.1133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,244.14780	1,311.107	16.49	0.8867	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,178.21240	4,250.979	21.77	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.81240	0.879	21.77	0.0024	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			34.45080	29.930	16.82	0.0712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,531.85080	1,600.030	16.82	0.9288	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,507.81270	4,580.556	21.77	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.41270	0.456	21.77	0.0013	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			14.68540	11.949	17.38	0.0313	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,032.08540	2,102.049	17.38	0.9687	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,450.20190	3,523.510	21.70	0.9916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.80190	3.410	21.70	0.0084	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			35.59810	30.990	16.80	0.0734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,512.99810	1,581.090	16.80	0.9266	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,427.88720	4,500.635	21.77	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.48720	0.535	21.77	0.0015	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			12.47380	9.996	17.49	0.0266	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,129.87380	2,200.096	17.49	0.9734	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,397.46050	5,470.171	21.77	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.06050	0.071	21.77	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,017.53960	5,090.260	21.77	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.13960	0.160	21.77	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,297.47560	5,370.188	21.77	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.07560	0.088	21.77	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			19.40060	16.169	17.20	0.0411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,866.80060	1,936.269	17.20	0.9589	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			22.12220	18.630	17.11	0.0467	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,789.52220	1,858.730	17.11	0.9533	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,227.48820	5,300.202	21.77	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08820	0.102	21.77	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			19.08490	15.885	17.21	0.0405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,876.48490	1,945.985	17.21	0.9595	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			210.67270	192.213	14.40	0.3531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			488.07270	542.313	14.40	0.6469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			17.29730	14.278	17.28	0.0367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,934.69730	2,004.379	17.28	0.9633	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			213.68110	194.950	14.38	0.3572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			481.08110	535.050	14.38	0.6428	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			20.04740	16.753	17.18	0.0424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,847.44740	1,916.853	17.18	0.9576	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,937.56590	5,010.289	21.77	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.16590	0.189	21.77	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			9.77520	7.645	17.66	0.0208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,277.17520	2,347.745	17.66	0.9792	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			33.34090	28.905	16.84	0.0690	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,550.74090	1,619.005	16.84	0.9310	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			20.37920	17.052	17.17	0.0431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,837.77920	1,907.152	17.17	0.9569	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,623.47780	3,696.735	20.82	0.9928	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.57780	2.935	20.82	0.0072	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,830.37790	1,899.831	17.44	0.9417	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			29.47790	26.031	17.44	0.0583	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,101.91680	4,175.007	20.82	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.01680	1.207	20.82	0.0032	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,000.97480	2,070.921	17.67	0.9515	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			24.57480	21.621	17.67	0.0485	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,635.90330	1,704.618	17.16	0.9149	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			45.50330	41.318	17.16	0.0851	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			322.48070	296.830	14.00	0.4561	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			382.88070	430.130	14.00	0.5439	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,758.69370	1,827.909	17.36	0.9275	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			38.29370	34.609	17.36	0.0725	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,815.86260	1,885.365	17.45	0.9175	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			46.56260	43.065	17.45	0.0825	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			23.63060	21.370	18.35	0.0427	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,436.93060	2,507.670	18.35	0.9573	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,905.65080	3,978.745	19.21	0.9941	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.35080	2.445	19.21	0.0059	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,184.94950	2,255.647	18.02	0.9429	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			31.64950	29.347	18.02	0.0571	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,686.77350	3,759.878	19.21	0.9917	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.47350	3.578	19.21	0.0083	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,280.75760	2,351.677	18.18	0.9476	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			28.95760	26.877	18.18	0.0524	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			396.04120	443.455	14.06	0.5204	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			377.24120	351.755	14.06	0.4796	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,775.97490	3,849.090	18.88	0.9921	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.27490	3.390	18.88	0.0079	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,808.65050	1,877.977	17.37	0.9061	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			55.95050	52.277	17.37	0.0939	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,274.04570	4,347.126	18.88	0.9964	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.34570	1.426	18.88	0.0036	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			305.63430	286.781	14.62	0.3962	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			58.33870	54.774	17.42	0.0953	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,860.53870	1,929.974	17.42	0.9047	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,124.15990	4,197.375	18.69	0.9948	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.95990	2.175	18.69	0.0052	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			567.83430	621.981	14.62	0.6038	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,580.19660	2,651.501	18.23	0.9534	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			26.99660	25.301	18.23	0.0466	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,961.35170	4,033.028	17.77	0.9916	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			5.25170	3.828	17.77	0.0084	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,791.14770	1,860.122	17.19	0.8753	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			85.04770	80.922	17.19	0.1247	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,478.45500	4,550.851	17.77	0.9961	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.35500	1.651	17.77	0.0039	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			240.50000	229.966	15.56	0.2946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			971.00000	1,033.666	15.56	0.7054	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,186.83950	1,129.012	12.78	0.8560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			67.33950	82.712	12.78	0.1440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,049.78400	3,119.636	18.38	0.9570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			29.28400	25.936	18.38	0.0430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			330.09190	314.412	14.91	0.3809	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			710.59190	768.112	14.91	0.6191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,030.68720	4,101.613	18.70	0.9852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			10.18720	7.913	18.70	0.0148	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,863.14690	3,933.613	18.70	0.9819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.64690	9.914	18.70	0.0181	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,932.07350	4,002.738	18.70	0.9833	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.57350	9.038	18.70	0.0167	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			217.99230	208.583	15.76	0.2712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,058.49230	1,122.283	15.76	0.7288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,647.03410	1,715.136	16.85	0.8421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			116.53410	111.436	16.85	0.1579	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			108.19810	103.491	16.96	0.1480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,718.69810	1,787.191	16.96	0.8520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			298.67220	284.963	15.12	0.3518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			789.17220	848.663	15.12	0.6482	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			152.82900	145.985	16.45	0.1995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,393.32900	1,459.685	16.45	0.8005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,971.49900	4,042.271	18.70	0.9841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.99900	8.571	18.70	0.0159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			288.01060	274.966	15.19	0.3417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			818.51060	878.666	15.19	0.6583	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			168.86180	161.821	16.30	0.2178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,299.36180	1,365.521	16.30	0.7822	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,178.89670	4,250.169	18.70	0.9876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			8.39670	6.469	18.70	0.0124	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,903.67770	4,976.050	18.70	0.9951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.17770	2.350	18.70	0.0049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			519.89270	491.692	13.98	0.5352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			400.39270	445.392	13.98	0.4648	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,342.19320	1,408.116	16.37	0.7907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			161.69320	154.416	16.37	0.2093	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			650.52870	614.466	13.61	0.6216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			281.02870	318.166	13.61	0.3784	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			395.83150	376.044	14.53	0.4385	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	12.30	Put			576.33150	629.744	14.53	0.5615	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			804.92460	760.635	13.24	0.7083	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			185.42460	214.335	13.24	0.2917	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			595.46730	562.620	13.76	0.5867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			325.96730	366.320	13.76	0.4133	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			38.57520	35.359	18.20	0.0568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,769.07520	2,839.059	18.20	0.9432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			679.48710	641.792	13.53	0.6390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			259.98710	295.492	13.53	0.3610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			740.28670	699.298	13.38	0.6739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			220.78670	252.998	13.38	0.3261	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			38.20750	34.984	18.21	0.0562	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,778.70750	2,848.684	18.21	0.9438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			37.84450	34.613	18.21	0.0557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,788.34450	2,858.313	18.21	0.9443	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,126.20140	4,197.711	19.19	0.9817	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			12.20140	10.611	19.19	0.0183	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,777.62400	1,845.909	17.03	0.8500	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			113.62400	108.809	17.03	0.1500	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,670.21820	4,742.447	19.19	0.9901	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			6.21820	5.347	19.19	0.0099	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,397.96500	2,467.526	17.86	0.8928	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			84.46500	80.926	17.86	0.1072	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,936.43470	3,006.743	18.62	0.9245	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			58.93470	56.043	18.62	0.0755	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,304.90160	4,375.610	19.62	0.9733	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			20.30160	17.910	19.62	0.0267	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,767.41680	1,833.583	16.95	0.8213	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			152.81680	145.883	16.95	0.1787	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,846.08500	4,917.735	19.62	0.9841	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			11.48500	10.035	19.62	0.0159	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,632.73670	4,703.972	19.64	0.9791	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			15.63670	13.772	19.64	0.0209	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			384.37240	423.872	13.94	0.4124	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			677.27240	643.672	13.94	0.5876	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			151.41020	144.527	17.01	0.1753	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,818.51020	1,884.727	17.01	0.8247	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,733.94290	2,802.745	18.26	0.9051	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			78.84290	74.545	18.26	0.0949	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,454.04510	1,392.233	13.04	0.8716	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			74.64510	85.933	13.04	0.1284	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,275.53560	1,337.311	16.14	0.7227	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			264.93560	253.611	16.14	0.2773	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			289.48260	321.943	13.63	0.3405	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			828.88260	788.243	13.63	0.6595	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,495.77550	4,565.422	19.63	0.9689	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	30/11/2018	Foreign Exchange Option	16.70	Call			26.17550	22.722	19.63	0.0311	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,759.77830	1,823.671	16.88	0.7977	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			190.17830	180.971	16.88	0.2023	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,094.43070	5,165.403	19.63	0.9814	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			14.83070	12.703	19.63	0.0186	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,629.56690	1,691.559	16.66	0.7699	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			226.36690	215.359	16.66	0.2301	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,508.11330	3,577.296	19.44	0.9272	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			64.91330	61.096	19.44	0.0728	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,260.01200	1,320.008	16.05	0.6983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			311.31200	298.308	16.05	0.3017	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			749.56200	799.864	14.91	0.5562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			500.86200	478.164	14.91	0.4438	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			91.42130	86.344	18.48	0.1010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,920.12130	2,988.044	18.48	0.8990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,756.40290	1,819.513	16.85	0.7873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			207.70290	197.813	16.85	0.2127	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			365.11470	349.605	15.65	0.3450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,073.81470	1,131.305	15.65	0.6550	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,104.16830	1,162.109	15.71	0.6626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			355.46830	340.409	15.71	0.3374	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,740.12030	2,807.978	18.20	0.8881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			101.42030	96.278	18.20	0.1119	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			90.93320	85.857	18.49	0.1005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,929.63320	2,997.557	18.49	0.8995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			904.86910	862.305	13.62	0.6726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			293.56910	324.005	13.62	0.3274	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			91.91470	86.834	18.46	0.1015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,910.61470	2,978.534	18.46	0.8985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,008.05330	5,078.417	19.61	0.9768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			19.35330	16.717	19.61	0.0232	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,758.06280	3,824.347	19.61	0.9367	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			59.36280	52.647	19.61	0.0633	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,684.36030	4,753.477	19.55	0.9653	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			31.06030	27.177	19.55	0.0347	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,752.25440	1,814.148	16.79	0.7756	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			228.95440	217.848	16.79	0.2244	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,321.09940	5,391.676	19.55	0.9790	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			17.79940	15.376	19.55	0.0210	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,896.07270	2,963.143	18.26	0.8677	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			137.67270	131.143	18.26	0.1323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			995.68360	953.636	13.91	0.6477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			405.28360	437.436	13.91	0.3523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			148.11520	141.604	18.42	0.1345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,087.71520	3,155.404	18.42	0.8655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			149.41290	142.874	18.39	0.1357	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	15.31	Put			3,069.01290	3,136.674	18.39	0.8643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			284.34170	271.362	16.88	0.2414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,943.94170	2,005.162	16.88	0.7586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			148.76080	142.237	18.41	0.1351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,078.36080	3,146.037	18.41	0.8649	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			348.95000	335.506	17.21	0.2574	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,180.45000	2,240.806	17.21	0.7426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			347.37280	333.983	17.22	0.2564	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,188.87280	2,249.283	17.22	0.7436	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			345.80400	332.468	17.23	0.2554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,197.30400	2,257.768	17.23	0.7446	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			371.10770	360.721	18.62	0.2247	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,355.30770	3,417.321	18.62	0.7753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,255.95270	7,324.847	19.72	0.9463	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			71.75270	68.247	19.72	0.0537	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			370.20210	359.826	18.63	0.2241	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,364.40210	3,426.426	18.63	0.7759	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			369.30040	358.941	18.65	0.2236	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,373.50040	3,435.540	18.65	0.7764	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			661.55810	646.879	17.67	0.3283	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,725.85810	2,785.679	17.67	0.6717	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			665.20620	650.443	17.65	0.3299	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,709.50620	2,769.243	17.65	0.6701	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			663.37880	648.658	17.66	0.3291	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,717.67880	2,777.458	17.66	0.6709	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,863.22440	2,925.890	17.85	0.6706	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			688.92440	675.390	17.85	0.3294	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			758.66590	744.151	17.82	0.3466	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,819.46590	2,882.851	17.82	0.6534	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			756.75280	742.286	17.83	0.3459	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,827.55280	2,890.986	17.83	0.6541	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			754.84630	740.427	17.83	0.3451	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,835.64630	2,899.127	17.83	0.6549	0.00	0	0
Total \$ / R Option												37,433.81	202	2,582,022
Total \$ / R												819,018,058.11	68,483	3,771,545
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.90990		11.98260			0.0000	131,008.90	11	408
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.04630		12.11950			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.17830		12.25130			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.45470		12.52850			0.0000	0.00	0	0
Total \$ / R MAXI Future												131,008.90	11	492
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,646.73850	1,353.644	17.31	0.0350	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			196,386.73850	203,363.644	17.31	0.9650	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,620.03270	1,329.747	17.32	0.0344	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	18/06/2018	Foreign Exchange Option	13.94	Put		197,360.03270	204,339.747	17.32	0.9656	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		1,673.94320	1,377.917	17.30	0.0356	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		195,413.94320	202,387.917	17.30	0.9644	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		8,367.27570	8,008.814	17.35	0.1178	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		197,417.27570	204,378.814	17.35	0.8822	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		8,291.55150	7,936.507	17.36	0.1169	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		198,341.55150	205,306.507	17.36	0.8831	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		8,443.74680	8,081.830	17.33	0.1188	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		196,493.74680	203,451.830	17.33	0.8812	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		8,622.61120	8,118.251	18.64	0.0952	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		302,492.61120	309,288.251	18.64	0.9048	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		8,577.29410	8,073.272	18.66	0.0947	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		303,447.29410	310,243.272	18.66	0.9053	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		8,532.29610	8,028.612	18.67	0.0942	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		304,402.29610	311,198.611	18.67	0.9058	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		34,737.28210	33,398.299	17.22	0.2564	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		218,887.28210	224,928.299	17.22	0.7436	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		34,580.40290	33,246.805	17.23	0.2554	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		219,730.40290	225,776.806	17.23	0.7446	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		34,894.99860	33,550.602	17.21	0.2574	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		218,044.99860	224,080.602	17.21	0.7426	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												131,008.90	11	492
£ / R	On 30/04/2018	Foreign Exchange Future			16.78460	16.81540		0.0000		0.00	0	9		
£ / R	On 15/05/2018	Foreign Exchange Future			16.82710	16.85470		0.0000		185,098.10	11	11		
£ / R	On 18/06/2018	Foreign Exchange Future			16.92180	16.95330		0.0000		39,089,358.00	2,310	180,557		
£ / R	On 17/09/2018	Foreign Exchange Future			17.18110	17.21100		0.0000		69,617,817.20	4,052	15,688		
£ / R	On 14/12/2018	Foreign Exchange Future			17.43480	17.46300		0.0000		58,232,232.00	3,340	2,593		
£ / R	On 18/03/2019	Foreign Exchange Future			17.70870	17.73710		0.0000		0.00	0	951		
£ / R	On 14/06/2019	Foreign Exchange Future			17.97440	18.00150		0.0000		0.00	0	3,115		
Total £ / R Future												167,124,505.30	9,713	202,924
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put		566.24420	591.599	14.66	0.7019	0.00	0	0		
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call		151.64420	146.200	14.66	0.2981	0.00	0	0		
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call		0.00000	349.645	14.10	0.5006	0.00	0	0		
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put		0.00000	372.545	14.10	0.4994	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		16,753.30000	16,721.800	21.48	1.0000	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.48	0.0000	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		184.65530	181.337	15.66	0.2453	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		1,121.35530	1,149.537	15.66	0.7547	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		275.07530	269.606	15.13	0.3380	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		821.77530	847.806	15.13	0.6620	0.00	0	500		
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		3,457.72820	3,490.325	18.58	0.9781	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		11.02820	12.125	18.58	0.0219	0.00	0	500		

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			182.75230	179.465	15.68	0.2432	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,129.45230	1,157.665	15.68	0.7568	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			180.86800	177.611	15.69	0.2411	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,137.56800	1,165.811	15.69	0.7589	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			362.53310	363.506	15.92	0.3130	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,401.53310	1,432.405	15.92	0.6870	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			360.22380	361.208	15.93	0.3114	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,409.22380	1,440.108	15.93	0.6886	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			364.85710	365.818	15.91	0.3146	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,393.85710	1,424.718	15.91	0.6854	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			661.34290	657.037	15.82	0.4154	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,308.34290	1,332.237	15.82	0.5846	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			658.08390	653.832	15.83	0.4139	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,315.08390	1,339.032	15.83	0.5861	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			654.84560	650.641	15.84	0.4123	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,321.84560	1,345.841	15.84	0.5877	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			877.27540	867.155	15.92	0.4502	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,430.17540	1,448.455	15.92	0.5498	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			873.77190	863.708	15.93	0.4489	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,436.67190	1,455.008	15.93	0.5511	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			870.28830	860.268	15.93	0.4475	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,443.18830	1,461.568	15.93	0.5525	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			980.66780	972.186	15.76	0.4531	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,609.16780	1,627.786	15.76	0.5469	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			977.19600	968.760	15.77	0.4519	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,615.69600	1,634.360	15.77	0.5481	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			984.14320	975.615	15.76	0.4543	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,602.64320	1,621.215	15.76	0.5457	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												167,124,505.30	9,713	203,924
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11393		0.11430			0.0000	0.00	0	8,286
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11601		0.11637			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11808		0.11842			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12263		0.12296			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			39.19580	38.273	18.87	0.0829	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,609.29580	1,645.373	18.87	0.9171	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			18.98980	19.619	23.24	0.0393	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,589.08980	2,626.719	23.24	0.9607	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			159.95050	157.432	17.03	0.2800	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			730.05050	764.532	17.03	0.7200	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			177.80800	178.051	19.07	0.2153	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,541.00800	1,577.151	19.07	0.7847	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	0.14	Call			97.31270	97.563	21.58	0.1206	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,460.51270	2,496.663	21.58	0.8794	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			390.37150	386.824	17.17	0.4121	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			753.57150	785.924	17.17	0.5879	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			617.43190	612.476	17.39	0.4863	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			775.33190	804.176	17.39	0.5137	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			346.99710	346.410	19.11	0.3059	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,504.89710	1,538.110	19.11	0.6941	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,080.42140	1,068.489	14.86	0.7332	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			238.32140	260.189	14.86	0.2668	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			745.54380	741.035	19.20	0.4333	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,450.04380	1,478.035	19.20	0.5667	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			569.86820	568.342	21.61	0.3323	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,274.36820	2,305.342	21.61	0.6677	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,098.12640	1,092.734	17.85	0.5826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			802.62640	829.734	17.85	0.4174	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	29/03/2018	Foreign Exchange Future			14.54240		14.59260			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.58150		14.63240			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.64380		14.69310			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.71220		14.76190			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.78880		14.83880			0.0000	58,060,828.80	3,926	119,070
€ / R	On	17/09/2018	Foreign Exchange Future			15.06680		15.11600			0.0000	195,868.40	13	50,892
€ / R	On	14/12/2018	Foreign Exchange Future			15.34480		15.39300			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.65230		15.70070			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.89540		15.94240			0.0000	0.00	0	3,542
Total € / R Future												58,256,697.20	3,939	177,733
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,617.41160	2,667.619	35.58	0.9999	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.01160	0.019	35.58	0.0001	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			327.48460	368.226	12.80	0.7588	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			69.88460	59.726	12.80	0.2412	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			615.12160	657.639	13.34	0.8174	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			68.22160	61.439	13.34	0.1826	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			428.62890	465.561	12.96	0.6233	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			210.52890	197.761	12.96	0.3767	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			133.14880	125.985	14.15	0.2217	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			133.59310	149.302	11.97	0.2729	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			672.39310	638.102	11.97	0.7271	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			68.40950	75.851	11.71	0.1648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,846.80530	1,796.383	13.20	0.9789	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			8.00530	7.583	13.20	0.0211	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			455.94950	490.159	12.93	0.5765	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		294.74950	278.959	12.93	0.4235	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		924.34880	967.185	14.15	0.7783	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		119.39020	133.875	11.92	0.2524	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		81.51530	77.008	14.75	0.1452	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,242.71530	1,288.208	14.75	0.8548	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		165.31730	183.557	12.09	0.3153	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		604.11730	572.357	12.09	0.6847	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		897.20950	854.651	11.71	0.8352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		62.61410	69.253	11.73	0.1531	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		45.19260	42.526	15.43	0.0857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,646.39260	1,693.726	15.43	0.9143	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,358.78770	1,309.699	11.95	0.9443	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		19.98770	20.899	11.95	0.0557	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		708.19020	672.675	11.92	0.7476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		37.55740	40.735	11.83	0.0986	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		215.86210	204.402	13.43	0.3315	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		627.06210	665.602	13.43	0.6685	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,791.32440	6,841.324	22.39	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.12440	0.124	22.39	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		931.41410	888.053	11.73	0.8469	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		810.51290	852.258	13.90	0.7417	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,711.91210	5,761.901	22.39	0.9984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.71210	0.701	22.39	0.0016	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,776.43020	3,826.605	20.17	0.9888	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		5.23020	5.405	20.17	0.0112	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,126.35740	1,079.535	11.83	0.9014	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		157.30130	149.161	13.92	0.2555	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		818.50130	860.361	13.92	0.7445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		155.31490	147.291	13.94	0.2528	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		826.51490	868.491	13.94	0.7472	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		159.31290	151.058	13.90	0.2583	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		270.47410	261.287	14.32	0.2908	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,154.47410	1,194.487	14.32	0.7092	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,515.94070	6,565.127	18.64	0.9967	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,663.38110	1,618.967	11.94	0.9129	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		47.38110	52.167	11.94	0.0871	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,044.20040	1,010.605	12.24	0.7564	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		178.20040	193.805	12.24	0.2436	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		110.95220	105.742	15.59	0.1339	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,791.61450	1,834.484	15.27	0.8278	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		147.61450	141.284	15.27	0.1722	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		304.70820	294.572	14.12	0.3210	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		1,038.70820	1,077.772	14.12	0.6790	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		110.02630	104.846	15.60	0.1329	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		18.37160	18.714	18.64	0.0262	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		1.94070	1.927	18.64	0.0033	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	19.56	Put			4,462.37160	4,511.914	18.64	0.9738	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,104.02630	2,148.046	15.60	0.8671	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			109.11060	103.958	15.61	0.1319	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,113.11060	2,157.158	15.61	0.8681	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,094.95220	2,138.942	15.59	0.8661	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			165.49900	160.906	16.39	0.1531	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,652.49900	2,696.106	16.39	0.8469	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			164.59770	160.028	16.40	0.1524	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,661.59770	2,705.228	16.40	0.8476	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			163.70520	159.159	16.41	0.1516	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,670.70520	2,714.359	16.41	0.8484	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,127.96610	1,160.473	14.13	0.5607	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			685.30120	669.242	14.11	0.4426	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,114.60120	1,146.942	14.11	0.5574	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			681.97230	665.996	14.12	0.4409	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,121.27230	1,153.696	14.12	0.5591	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			678.66610	662.773	14.13	0.4393	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,598.59980	1,633.131	14.89	0.6096	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			668.32650	655.918	14.90	0.3891	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,605.92650	1,640.518	14.90	0.6109	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			673.67820	661.156	14.88	0.3916	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,591.27820	1,625.756	14.88	0.6084	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			670.99980	658.531	14.89	0.3904	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												58,256,697.20	3,939	785,240
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.11550		9.14050			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.21680		9.24210			0.0000	2,304,200.00	250	9,675
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.32900		9.35380			0.0000	0.00	0	650
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.43890		9.46270			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.67210		9.69550			0.0000	0.00	0	0
Total AU\$ / R Future												2,304,200.00	250	21,183
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			109.60330	129.213	13.61	0.7404	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			30.10330	24.713	13.61	0.2596	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			9.96540	10.054	14.72	0.0388	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,257.86540	1,283.254	14.72	0.9612	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			9.73260	9.830	14.74	0.0380	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,267.63260	1,293.030	14.74	0.9620	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			9.50550	9.611	14.77	0.0372	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,277.40550	1,302.811	14.77	0.9628	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			20.85210	20.748	15.02	0.0524	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,787.05210	1,811.748	15.02	0.9476	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			20.53950	20.430	15.03	0.0516	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,796.73950	1,821.430	15.03	0.9484	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
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			21.16900	21.071	15.00	0.0531	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,777.36900	1,802.071	15.00	0.9469	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,057.04640	2,078.990	15.91	0.9142	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			49.37700	47.451	15.93	0.0851	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,066.67700	2,088.551	15.93	0.9149	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			49.01280	47.017	15.95	0.0843	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,076.31280	2,098.117	15.95	0.9157	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			49.74640	47.890	15.91	0.0858	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			205.47950	201.783	14.66	0.2368	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,519.97950	1,539.683	14.66	0.7632	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			203.93390	200.260	14.67	0.2353	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,528.43390	1,548.160	14.67	0.7647	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			207.03770	203.322	14.65	0.2383	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,511.53770	1,531.222	14.65	0.7617	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,304,200.00	250	21,183
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.28630		9.29310			0.0000	0.00	0	1,040
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.52230		9.52960			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,040
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.27510	1.395	12.71	0.0075	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,528.17510	1,535.095	12.71	0.9925	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.21740	1.333	12.71	0.0072	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,538.11740	1,545.033	12.71	0.9928	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.33540	1.459	12.71	0.0078	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,518.23540	1,525.159	12.71	0.9922	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			450.38800	449.764	13.24	0.5382	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			400.78800	407.464	13.24	0.4618	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			445.75590	445.194	13.25	0.5345	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			406.15590	412.894	13.25	0.4655	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			455.05810	454.369	13.23	0.5419	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			395.45810	402.069	13.23	0.4581	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,040
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.00350		0.14400			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.00020		0.02750			0.0000	0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHC Future									0.00	0	5,000
Total CF CANDO CAHC									0.00	0	5,000
CF CANDOCon 28/03/2018 Foreign Exchange Future			0.20330		8.13450			0.0000	0.00	0	5,000
Total CF CANDO CAHE Future									0.00	0	5,000
Total CF CANDO CAHE									0.00	0	5,000
CHF / R On 18/06/2018 Foreign Exchange Future			12.65060		12.72160			0.0000	0.00	0	1,215
CHF / R On 17/09/2018 Foreign Exchange Future			12.90170		12.97250			0.0000	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Future			13.15270		13.22120			0.0000	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Future			13.64030		13.71080			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			24.85540	23.394	17.25	0.0536	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.54	Put			1,843.25540	1,912.795	17.25	0.9464	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Call			24.60520	23.172	17.28	0.0531	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Put			1,853.00520	1,922.572	17.28	0.9469	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Call			25.10980	23.621	17.22	0.0542	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Put			1,833.50980	1,903.021	17.22	0.9458	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Call			55.09120	53.665	15.53	0.0870	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Put			2,122.59120	2,191.965	15.53	0.9130	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Call			54.44320	53.059	15.54	0.0861	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Put			2,131.94320	2,201.359	15.54	0.9139	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Call			55.74500	54.277	15.52	0.0878	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Put			2,113.24500	2,182.577	15.52	0.9122	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Call			591.19330	564.198	13.20	0.5071	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Put			579.99330	621.498	13.20	0.4929	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Call			587.05570	560.271	13.22	0.5045	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Put			585.85570	627.571	13.22	0.4955	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Call			595.35420	568.158	13.19	0.5097	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Put			574.15420	615.458	13.19	0.4903	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Call			507.08160	488.616	14.98	0.3503	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Put			1,536.28160	1,588.316	14.98	0.6497	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Call			511.58040	492.933	14.95	0.3530	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Put			1,520.78040	1,572.633	14.95	0.6470	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Call			509.32200	490.766	14.96	0.3517	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Put			1,528.52200	1,580.466	14.96	0.6483	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			1.88030		1.88410			0.0000	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Future			1.89450		1.89830			0.0000	0.00	0	0
CNH / R On 14/12/2018 Foreign Exchange Future			1.90810		1.91220			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	14/06/2019	Foreign Exchange Future			1.93720		1.93970			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			107.94430	104.559	14.16	0.1581	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,466.94430	1,501.559	14.16	0.8419	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			96.34350	93.152	14.26	0.1432	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,555.34350	1,590.152	14.26	0.8568	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			120.87790	117.285	14.06	0.1743	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,379.87790	1,414.285	14.06	0.8257	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,464.22750	2,504.143	15.33	0.8510	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			138.42300	140.218	15.44	0.1409	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,555.42300	2,595.218	15.44	0.8591	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			130.20610	131.878	15.55	0.1333	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,647.20610	2,686.878	15.55	0.8667	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			147.22750	149.143	15.33	0.1490	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			890.80410	877.251	13.65	0.5198	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			868.80410	896.251	13.65	0.4802	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			848.14910	835.392	13.72	0.5022	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			926.14910	954.392	13.72	0.4978	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			935.29800	920.918	13.58	0.5377	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			813.29800	839.918	13.58	0.4623	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,387.29440	1,403.007	14.28	0.5108	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,046.69170	1,037.716	14.34	0.4768	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,449.69170	1,465.715	14.34	0.5232	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,010.31860	1,001.646	14.40	0.4646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,513.31860	1,529.646	14.40	0.5354	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,084.29440	1,075.007	14.28	0.4892	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.00990		2.01600			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05000		2.05640			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08520		2.09110			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25240		2.25780			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			82.78720	73.430	15.66	0.1034	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,122.78720	2,174.430	15.66	0.8966	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			77.49700	69.155	15.92	0.0971	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,217.49700	2,270.155	15.92	0.9029	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			88.57910	78.112	15.40	0.1104	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,028.57910	2,079.112	15.40	0.8896	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			136.56100	140.331	16.31	0.1267	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,072.56100	3,140.331	16.31	0.8733	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			126.75860	130.826	16.33	0.1194	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,162.75860	3,230.826	16.33	0.8806	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			117.59040	121.909	16.35	0.1125	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,253.59040	3,321.909	16.35	0.8875	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			961.90170	1,003.530	14.52	0.4673	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,030.00440	1,013.688	14.60	0.5175	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,019.00440	1,061.688	14.60	0.4825	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			988.69150	973.397	14.68	0.5025	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,077.69150	1,121.397	14.68	0.4975	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,072.90170	1,055.530	14.52	0.5327	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,073.80740	2,047.173	14.59	0.6545	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			895.80740	923.173	14.59	0.3455	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,020.54920	1,994.628	14.66	0.6434	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			942.54920	970.628	14.66	0.3566	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,968.23300	1,943.128	14.72	0.6324	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			990.23300	1,019.128	14.72	0.3676	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			1.52150		1.53090			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54130		1.55090			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.55990		1.56930			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65290		1.66270			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			25.86350	21.496	16.97	0.0431	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,316.86350	2,406.496	16.97	0.9569	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			22.64130	18.783	17.07	0.0381	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,413.64130	2,503.783	17.07	0.9619	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			29.54140	24.601	16.87	0.0486	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,220.54140	2,309.601	16.87	0.9514	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			67.36070	64.640	17.32	0.0802	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,958.36070	3,051.640	17.32	0.9198	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			62.43490	59.926	17.41	0.0749	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,053.43490	3,146.926	17.41	0.9251	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			56.90780	55.473	17.50	0.0698	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,147.90780	3,242.473	17.50	0.9302	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			754.94540	719.653	14.44	0.5037	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			761.94540	820.653	14.44	0.4963	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			714.27310	681.047	14.55	0.4837	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			821.27310	882.047	14.55	0.5163	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			797.74150	760.311	14.33	0.5242	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			704.74150	761.311	14.33	0.4758	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			787.13500	759.718	16.22	0.3976	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,760.13500	1,830.718	16.22	0.6024	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			760.08740	733.806	16.31	0.3865	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,833.08740	1,904.805	16.31	0.6135	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			815.26210	786.671	16.13	0.4090	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,688.26210	1,757.671	16.13	0.5910	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			0.11580		0.11690			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11530		0.11650			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11470		0.11580			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11320		0.11200			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			1.55070		1.55860			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57420		1.58200			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59530		1.60330			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64510		1.65350			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			8.64220		8.65380			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.74130		8.75230			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.83990		8.84960			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.36720		9.36940			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			12.50820	12.147	15.47	0.0463	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,198.70820	1,209.947	15.47	0.9537	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			12.22710	11.869	15.49	0.0454	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,208.42710	1,219.669	15.49	0.9546	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			12.79630	12.432	15.44	0.0474	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,188.99630	1,200.232	15.44	0.9526	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			53.19840	54.660	15.15	0.1246	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,230.89840	1,243.360	15.15	0.8754	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			52.36160	53.819	15.17	0.1229	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,240.06160	1,252.519	15.17	0.8771	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			54.04740	55.516	15.13	0.1263	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,221.74740	1,234.216	15.13	0.8737	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			383.80290	381.416	13.90	0.4934	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			454.20290	461.516	13.90	0.5066	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			379.72790	377.394	13.92	0.4897	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			460.12790	467.494	13.92	0.5103	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			375.69040	373.412	13.93	0.4860	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			466.09040	473.512	13.93	0.5140	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			397.40880	398.004	14.96	0.3962	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			948.00880	950.804	14.96	0.6038	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			394.59700	395.182	14.97	0.3940	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			955.19700	957.982	14.97	0.6060	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			400.24130	400.842	14.94	0.3984	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			940.84130	943.642	14.94	0.6016	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			1.24470		1.24760			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25270		1.25440			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26050		1.26200			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33360		1.33580			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			724.00000	753.000		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			824.00000	853.000		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			624.00000	653.000		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			1,156.00000	1,173.000		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			1,256.00000	1,273.000		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			1,056.00000	1,073.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			20.00000	5.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			80.00000	95.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			120.00000	105.000		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			158.00000	136.000		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			58.00000	36.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			258.00000	236.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.42080		1.41480			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.42630		1.42010			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				1.24170		1.23840			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future				1.25070		1.24730			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.77740	0.11206	8.74900			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.62000	0.11206	8.59340			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		0.11206	2,948.04510	3,148.103	15.16	0.5806	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11206	2,158.04510	2,074.103	15.16	0.4194	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11206	2,894.85760	3,093.267	15.16	0.5745	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11206	2,204.85760	2,119.267	15.16	0.4255	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11206	3,001.86140	3,203.555	15.16	0.5866	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11206	2,111.86140	2,029.555	15.16	0.4134	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11206	1,867.07010	2,025.135	14.82	0.4443	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11206	3,277.07010	3,151.135	14.82	0.5557	0.00	0.00	0	1,200
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11206	3,724.39120	3,943.476	16.03	0.5306	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11206	3,790.39120	3,743.476	16.03	0.4694	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11206	3,670.44430	3,888.594	16.00	0.5264	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11206	3,836.44430	3,788.594	16.00	0.4736	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11206	3,615.83390	3,832.918	15.97	0.5222	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11206	3,881.83390	3,832.918	15.97	0.4778	0.00	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On 18/06/2018	Foreign Exchange Future				9.08360		9.11960			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				9.20730		9.24290			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future				9.32580		9.36250			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				9.91210		9.94630			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			21.28800	19.752	14.47	0.0713	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			1,001.68800	1,036.152	14.47	0.9287	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			20.79100	19.307	14.50	0.0698	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			1,011.19100	1,045.707	14.50	0.9302	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			21.79730	20.208	14.44	0.0728	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			992.19730	1,026.608	14.44	0.9272	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			105.78670	103.824	13.99	0.2128	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			862.88670	896.524	13.99	0.7872	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			104.28590	102.371	14.01	0.2102	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			871.38590	905.071	14.01	0.7898	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			107.30980	105.300	13.97	0.2154	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			854.40980	888.000	13.97	0.7846	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			401.52290	387.847	12.87	0.5048	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			409.02290	432.047	12.87	0.4952	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			397.30210	383.797	12.89	0.5009	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			414.80210	437.997	12.89	0.4991	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			405.78640	391.940	12.85	0.5086	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			403.28640	426.140	12.85	0.4914	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			573.32560	560.133	13.62	0.5094	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			617.02560	638.033	13.62	0.4906	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			569.35160	556.261	13.63	0.5068	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			623.05160	644.161	13.63	0.4932	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			565.40430	552.420	13.64	0.5042	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			629.10430	650.320	13.64	0.4958	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			2.93430		2.97010			0.0000	0.00	0	6,950
TRY / R	On	17/09/2018	Foreign Exchange Future			2.88760		2.92320			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.84080		2.87720			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.84060		2.87920			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	6,950
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.82900	0.774	18.73	0.0089	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			690.72900	726.474	18.73	0.9911	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.82490	0.774	18.93	0.0088	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			700.72490	736.474	18.93	0.9912	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.83350	0.775	18.53	0.0090	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			680.73350	716.475	18.53	0.9910	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			8.13040	7.436	13.80	0.0637	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			444.93040	479.836	13.80	0.9363	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.63510	7.048	13.85	0.0607	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			454.43510	489.448	13.85	0.9393	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			8.65620	7.847	13.75	0.0669	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			435.45620	470.247	13.75	0.9331	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			86.17790	73.446	12.92	0.3639	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			178.97790	202.646	12.92	0.6361	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			82.76110	70.427	12.94	0.3528	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			185.56110	209.627	12.94	0.6472	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			89.70810	76.572	12.91	0.3752	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			172.50810	195.772	12.91	0.6248	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			33.33980	29.983	16.03	0.1283	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			684.13980	719.383	16.03	0.8717	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			32.81240	29.410	16.09	0.1259	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			693.61240	728.810	16.09	0.8741	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			33.88250	30.573	15.98	0.1307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			674.68250	709.973	15.98	0.8693	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	6,950
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22590		1.22500			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20780		1.20710			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18690		1.18620			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15460		1.15450			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 046 797 035.70	82,194	1,626,526
Total Options												37 433.81	202	3,191,729
Grand Total:												1,046,834,469.51	82,396	4,818,255