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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/05/2018 Foreign Exchange Future			12.57330		14.79000			0.0000	515,505.30	41	0
\$ / R On 25/05/2018 Foreign Exchange Future			12.57040		12.58670			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.57430		12.59110			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.57560		12.59260			0.0000	0.00	0	30,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.57640		12.59410			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.57730		12.59560			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.58840		12.60940			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.60760		12.62690			0.0000	678,175,411.60	53,791	1,146,312
\$ / R On 20/06/2018 Foreign Exchange Future			12.61140		12.63040			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.62770		12.64580			0.0000	25,255,400.00	2,000	1,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.63270		12.65080			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.63940		12.65740			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.66290		12.68070			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.66960		12.68730			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.67130		12.68900			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.67450		12.69230			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.68100		12.69880			0.0000	6,340,500.00	500	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.69230		12.71030			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.70200		12.72010			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Future			12.73100		12.74930			0.0000	0.00	0	3,479
\$ / R	On	03/09/2018	Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R	On	17/09/2018	Foreign Exchange Future			12.75810		12.77630			0.0000	24,406,245.30	1,913	85,597
\$ / R	On	28/09/2018	Foreign Exchange Future			12.77570		12.79370			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			12.81870		12.83660			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.82500		12.84290			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.82820		12.84610			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.83620		12.85400			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.84890		12.86670			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.85370		12.87150			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.87590		12.89360			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.89300		12.91100			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.89760		12.91570			0.0000	1,367,145.60	106	26,859
\$ / R	On	31/12/2018	Foreign Exchange Future			12.92410		12.94250			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			12.97220		12.99130			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.99250		13.01170			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.01580		13.03530			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.04380		13.06340			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.05770		13.07740			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.11060		13.13050			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.17960		13.19910			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.45190		13.46970			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.73290		13.74950			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.82510		13.84300			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.92140		13.94050			0.0000	0.00	0	0
Total \$ / R Future												736,060,207.80	58,351	1,439,547
\$ / R	On	23/05/2018	Foreign Exchange Option	14.79	Put			0.00000	2,216.700	20.18	1.0000	0.00	0	0
\$ / R	On	23/05/2018	Foreign Exchange Option	14.79	Call			0.00000	0.000	20.18	0.0000	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			18.87760	13.687	20.32	0.1409	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			235.57760	214.087	20.32	0.8591	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			87.32700	87.874	19.40	0.5622	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			74.02700	58.274	19.40	0.4378	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			422.28770	435.426	19.66	0.9244	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			13.38770	9.726	19.66	0.0756	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			105.02440	106.679	15.87	0.5401	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			96.12440	80.979	15.87	0.4599	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			245.96090	254.421	17.77	0.8010	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			37.06090	28.721	17.77	0.1990	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			56.60620	56.193	16.80	0.3168	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			199.20620	181.793	16.80	0.6832	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			59.54520	59.186	16.75	0.3297	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			192.14520	174.786	16.75	0.6703	0.00	0	30,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			898.49180	915.519	22.84	0.9861	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			2.59180	1.919	22.84	0.0139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			105.52170	108.264	16.36	0.4595	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			151.12170	135.564	16.36	0.5405	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			379.74170	361.246	17.40	0.8573	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			24.14170	23.946	17.40	0.1427	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,834.45230	2,852.746	39.37	0.9997	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.05230	0.046	39.37	0.0003	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			223.52480	232.184	17.07	0.7009	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			69.12480	59.484	17.07	0.2991	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,205.54270	1,223.600	24.83	0.9939	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1.14270	0.900	24.83	0.0061	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			123.93330	109.414	16.20	0.4748	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			128.33330	132.114	16.20	0.5252	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			182.40630	189.135	16.72	0.6361	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			88.00630	76.436	16.72	0.3639	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,294.58220	3,312.862	48.72	0.9993	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.18220	0.162	48.72	0.0007	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			292.34430	303.104	16.75	0.6764	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			101.74430	91.504	16.75	0.3236	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			287.81280	298.047	16.26	0.5937	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,893.34490	3,912.637	31.77	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.24490	0.237	31.77	0.0008	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,084.53460	2,103.710	22.48	0.9945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.43460	1.311	22.48	0.0055	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			47.76690	43.851	18.30	0.1423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			720.86690	736.251	18.30	0.8577	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			59.18820	61.759	14.76	0.2143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			456.08820	439.359	14.76	0.7857	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			52.26440	54.553	14.68	0.1954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			479.16440	462.153	14.68	0.8046	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			174.40280	180.943	15.57	0.4479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			251.30280	238.543	15.57	0.5521	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00920	0.009	31.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,073.10920	5,092.409	31.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00900	0.009	31.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,083.10900	5,102.409	31.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00950	0.009	31.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,063.10950	5,082.409	31.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			20.23970	18.169	19.21	0.0656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,033.33970	1,050.569	19.21	0.9344	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			84.70990	79.171	17.41	0.2360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			507.80990	521.571	17.41	0.7640	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,753.39750	3,772.725	31.64	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.29750	0.325	31.64	0.0011	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,627.08940	1,608.329	19.21	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.18940	0.728	19.21	0.0036	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			94.86240	88.814	17.21	0.2598	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			467.96240	481.214	17.21	0.7402	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,483.68090	2,502.954	23.77	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.58090	0.554	23.77	0.0024	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			103.79710	97.320	17.06	0.2801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			436.89710	449.720	17.06	0.7199	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,513.64410	2,532.942	23.95	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.54410	0.542	23.95	0.0023	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			278.09100	264.624	15.44	0.5904	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			151.19100	157.024	15.44	0.4096	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,873.50000	2,892.836	26.19	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.40000	0.436	26.19	0.0017	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			17.35290	15.513	19.37	0.0569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,090.45290	1,107.913	19.37	0.9431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			646.96430	628.558	14.18	0.9073	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			20.06430	20.958	14.18	0.0927	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,184.23820	2,203.446	22.79	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.13820	1.047	22.79	0.0044	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,130.70860	1,111.629	16.82	0.9808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			3.80860	4.029	16.82	0.0192	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			164.71280	155.647	16.26	0.4063	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,903.49400	2,922.830	26.37	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.39400	0.430	26.37	0.0017	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			64.40980	59.954	17.86	0.1863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			607.50980	622.354	17.86	0.8137	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			337.52610	322.723	15.19	0.6663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			110.62610	115.123	15.19	0.3337	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			30.42550	27.611	18.78	0.0951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			883.52550	900.011	18.78	0.9049	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,863.36480	3,882.656	31.77	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.26480	0.256	31.77	0.0009	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			57.42310	53.364	18.05	0.1684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			650.52310	665.764	18.05	0.8316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,803.51520	2,822.853	25.75	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.41520	0.453	25.75	0.0018	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			32.00410	29.081	18.73	0.0996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			865.10410	881.481	18.73	0.9004	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,533.41230	3,552.741	30.28	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.31230	0.341	30.28	0.0012	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			6.28060	5.588	20.56	0.0221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,479.38060	1,497.988	20.56	0.9779	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,753.12330	4,772.423	31.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.02330	0.023	31.77	0.0001	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			8.06500	7.163	20.24	0.0279	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,381.16500	1,399.563	20.24	0.9721	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,653.13100	4,672.430	31.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.03100	0.030	31.77	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			12.41960	11.000	19.72	0.0416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,215.51960	1,233.400	19.72	0.9584	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,783.39580	3,802.715	31.77	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.29580	0.315	31.77	0.0011	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,583.13770	4,602.437	31.77	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03770	0.037	31.77	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			12.10360	10.712	19.74	0.0406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,225.20360	1,243.112	19.74	0.9594	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,373.16760	4,392.465	31.77	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.06760	0.065	31.77	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			10.36990	9.199	19.93	0.0353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,283.46990	1,301.599	19.93	0.9647	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			441.04720	424.517	14.81	0.7727	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			64.14720	66.916	14.81	0.2273	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			15.26010	13.593	19.50	0.0505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,138.36010	1,155.993	19.50	0.9495	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,293.18410	4,312.482	31.77	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.08410	0.082	31.77	0.0003	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.33040	3.869	21.03	0.0156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,627.43040	1,646.269	21.03	0.9844	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			433.63130	417.203	14.84	0.7660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			66.73130	69.603	14.84	0.2340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			13.41730	11.909	19.64	0.0447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,186.51730	1,204.309	19.64	0.9553	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,023.27390	4,042.568	31.77	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.17390	0.168	31.77	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			13.07600	11.598	19.66	0.0437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,196.17600	1,213.998	19.66	0.9563	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,163.45130	3,182.783	27.98	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.35130	0.384	27.98	0.0015	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,905.29430	1,924.384	21.91	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.19430	1.984	21.91	0.0083	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			28.92250	26.211	18.83	0.0909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			902.02250	918.611	18.83	0.9091	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			404.68460	388.684	14.94	0.7388	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			77.78460	81.084	14.94	0.2612	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,673.54780	2,692.888	24.94	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.44780	0.488	24.94	0.0020	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			543.54660	525.876	14.48	0.8508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			36.64660	38.276	14.48	0.1492	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			60.12370	55.910	17.98	0.1754	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	13.20	Put			633.22370	648.310	17.98	0.8246	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,593.57140	2,612.914	24.45	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.47140	0.514	24.45	0.0022	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.46220	0.504	24.63	0.0021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,623.56220	2,642.904	24.63	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,923.10000	7,942.400	31.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	31.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,373.84050	2,393.090	23.39	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.74050	0.690	23.39	0.0030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			40.17910	41.961	14.53	0.1602	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			527.07910	509.561	14.53	0.8398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			518.93670	501.497	14.56	0.8342	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			42.03670	43.897	14.56	0.1658	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,427.69440	1,409.118	18.37	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.79440	1.518	18.37	0.0074	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			61.63340	64.303	14.78	0.2208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			448.53340	431.903	14.78	0.7792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			885.60960	866.094	15.28	0.9597	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			8.70960	8.494	15.28	0.0403	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			765.28590	781.005	18.43	0.8725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			42.18590	38.605	18.43	0.1275	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			741.26380	721.133	14.36	0.9365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			14.36380	13.533	14.36	0.0635	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.04750	2.622	17.74	0.0125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,278.94750	1,260.222	17.74	0.9875	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			3.23280	3.486	17.13	0.0166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,180.13280	1,161.086	17.13	0.9834	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			866.20940	846.631	15.16	0.9572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			9.30940	9.031	15.16	0.0428	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			7.37540	7.295	15.59	0.0347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			934.27540	914.895	15.59	0.9653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			38.38300	40.088	14.51	0.1546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			535.28300	517.688	14.51	0.8454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,032.19500	1,013.004	16.21	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			5.29500	5.404	16.21	0.0257	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			837.18830	817.506	14.97	0.9532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			10.28830	9.906	14.97	0.0468	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			594.31950	576.244	14.33	0.8810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			27.41950	28.644	14.33	0.1190	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			129.93070	135.081	15.31	0.3714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			306.83070	292.682	15.31	0.6286	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			133.19280	138.614	15.42	0.3663	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			323.59280	310.014	15.42	0.6337	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,975.28950	2,993.457	24.71	0.9961	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.08950	1.157	24.71	0.0039	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	29/06/2018	Foreign Exchange Option	12.47	Call			344.42840	332.574	15.42	0.6105	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			168.62840	174.875	15.42	0.3895	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			240.61780	248.827	15.76	0.4851	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			266.41780	256.527	15.76	0.5149	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,183.89660	1,200.307	19.48	0.9193	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			29.69660	28.007	19.48	0.0807	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,455.32960	3,473.510	27.93	0.9964	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.12960	1.210	27.93	0.0036	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			870.87710	854.027	14.63	0.9239	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			20.07710	21.327	14.63	0.0761	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			337.38140	325.912	15.31	0.5924	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			186.58140	193.212	15.31	0.4076	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,352.37020	1,369.278	19.61	0.9368	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			23.17020	21.978	19.61	0.0632	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			585.43450	598.641	17.22	0.7375	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			116.23450	111.341	17.22	0.2625	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,117.62910	1,133.683	18.95	0.8898	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			45.02910	43.083	18.95	0.1102	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			999.11150	1,014.743	18.59	0.8649	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			56.51150	54.143	18.59	0.1351	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			644.94430	628.935	14.40	0.8282	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			57.54430	59.535	14.40	0.1718	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,181.64730	1,197.661	18.68	0.8681	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			62.34730	60.561	18.68	0.1319	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,255.68590	3,273.785	22.97	0.9913	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.98590	3.385	22.97	0.0087	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,540.47970	1,555.965	19.12	0.9191	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			37.77970	35.566	19.12	0.0809	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,036.53210	3,054.340	22.17	0.9897	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.83210	3.940	22.17	0.0103	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			24.80980	22.710	19.42	0.0545	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,787.50980	1,803.110	19.42	0.9455	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,634.54160	1,650.192	19.28	0.9280	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			33.54160	31.492	19.28	0.0720	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			82.94520	86.494	14.33	0.1971	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			715.24520	700.994	14.33	0.8029	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,181.85740	1,197.890	18.39	0.8455	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			80.65740	78.890	18.39	0.1545	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,623.41820	3,641.902	23.21	0.9929	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.21820	2.902	23.21	0.0071	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,125.72290	3,143.820	22.02	0.9881	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.52290	4.820	22.02	0.0119	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			175.17000	182.501	14.78	0.3173	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			565.47000	554.801	14.78	0.6827	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			86.19580	84.698	18.41	0.1573	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	07/08/2018	Foreign Exchange Option	13.86	Put			1,235.89580	1,252.398	18.41	0.8427	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,472.94330	3,491.653	22.18	0.9906	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.24330	3.953	22.18	0.0094	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,937.45150	1,954.515	19.67	0.9281	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			37.55150	36.515	19.67	0.0719	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,186.59370	1,203.493	17.93	0.7917	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			135.89370	134.493	17.93	0.2083	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,823.84600	3,843.199	20.90	0.9907	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.14600	4.199	20.90	0.0093	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,308.90770	3,328.329	20.81	0.9809	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			8.20770	9.329	20.81	0.0191	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,791.78800	1,775.404	15.15	0.9618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			15.48800	17.304	15.15	0.0382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			576.94090	569.900	15.03	0.6113	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			300.64090	311.800	15.03	0.3887	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,379.79970	3,393.219	20.03	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			16.09970	11.319	20.03	0.0219	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			412.94460	408.351	15.66	0.4854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			486.64460	500.251	15.66	0.5146	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,281.64990	3,295.152	20.07	0.9749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			17.94990	13.252	20.07	0.0251	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			371.88590	367.776	15.90	0.4485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			555.58590	569.676	15.90	0.5515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,409.85760	2,427.479	20.07	0.9264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			46.15760	45.579	20.07	0.0736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			177.71460	175.860	17.56	0.2454	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,131.41460	1,147.760	17.56	0.7546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			520.15510	513.706	15.21	0.5709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			353.85510	365.606	15.21	0.4291	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,213.07240	3,226.676	20.10	0.9724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			19.37240	14.776	20.10	0.0276	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,320.88550	3,334.346	20.05	0.9762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			17.18550	12.446	20.05	0.0238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			500.67580	494.425	15.28	0.5563	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			374.37580	386.325	15.28	0.4437	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,065.58880	1,081.711	17.39	0.7380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			191.88880	189.810	17.39	0.2620	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,527.38100	3,540.794	19.98	0.9823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			13.68100	8.894	19.98	0.0177	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,249.25820	4,264.624	19.86	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			5.55820	2.724	19.86	0.0061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			253.59580	250.762	16.78	0.3307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			837.29580	852.662	16.78	0.6693	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	13.30	Put			792.27430	807.489	16.64	0.6533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			268.57430	265.589	16.64	0.3467	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,096.97450	1,083.393	14.01	0.8593	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			70.67450	75.293	14.01	0.1407	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			281.74370	278.623	16.54	0.3604	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			755.44370	770.523	16.54	0.6396	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,313.51820	1,298.228	13.77	0.9148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			37.21820	40.128	13.77	0.0852	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,015.23160	1,002.450	14.11	0.8325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			88.93160	94.350	14.11	0.1675	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			898.64150	887.153	14.26	0.7879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			122.34150	129.053	14.26	0.2121	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,138.96050	1,124.999	13.96	0.8717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			62.66050	66.899	13.96	0.1283	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,224.98640	1,210.314	13.86	0.8946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			48.68640	52.214	13.86	0.1054	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			692.56720	684.288	14.70	0.6848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			216.26720	226.188	14.70	0.3152	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,332.23370	1,316.910	13.82	0.9174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			35.93370	38.810	13.82	0.0826	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			439.56080	452.356	15.49	0.4868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			445.86080	440.456	15.49	0.5132	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			945.43990	961.087	17.07	0.7042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			221.73990	219.187	17.07	0.2958	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			456.68660	470.055	15.55	0.4973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			432.98660	428.155	15.55	0.5027	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			197.70700	207.287	14.61	0.2972	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			724.00700	715.386	14.61	0.7028	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			975.53640	963.176	14.16	0.8182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			99.23640	105.076	14.16	0.1818	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			587.77830	580.624	15.00	0.6187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			291.47830	302.524	15.00	0.3813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			486.46780	480.361	15.33	0.5454	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			390.16780	402.261	15.33	0.4546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			719.26710	734.204	16.43	0.6254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			295.56710	292.304	16.43	0.3746	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			644.37620	636.618	14.83	0.6555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			248.07620	258.518	14.83	0.3445	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			581.64850	595.898	15.99	0.5644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			357.94850	353.998	15.99	0.4356	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			401.33940	396.886	15.73	0.4752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			505.03940	518.786	15.73	0.5248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			632.73460	625.101	14.86	0.6482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			256.43460	267.001	14.86	0.3518	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,606.30400	4,588.106	19.36	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00400	0.006	19.36	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			535.17300	528.569	15.16	0.5819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			338.87300	350.469	15.16	0.4181	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			59.91810	59.194	19.60	0.0936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,143.61810	2,161.094	19.60	0.9064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			59.35490	58.638	19.62	0.0928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,153.05490	2,170.538	19.62	0.9072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			60.48710	59.756	19.58	0.0944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,134.18710	2,151.656	19.58	0.9056	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,193.36250	1,209.548	17.63	0.7538	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			187.06250	185.248	17.63	0.2462	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,019.70520	4,034.753	21.50	0.9816	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			13.40520	10.453	21.50	0.0184	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,478.21450	3,493.021	21.12	0.9686	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			21.91450	18.721	21.12	0.0314	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,788.78590	1,805.360	18.58	0.8294	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			135.38590	134.060	18.58	0.1706	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,306.45350	2,323.542	19.37	0.8835	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			89.35350	88.542	19.37	0.1165	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,200.96500	1,216.556	17.36	0.7176	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			247.06500	244.756	17.36	0.2824	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,197.90920	4,214.443	22.15	0.9677	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			24.00920	22.643	22.15	0.0323	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,661.14840	3,677.377	21.75	0.9513	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			37.24840	35.577	21.75	0.0487	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			244.25530	242.032	17.42	0.2761	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,250.25530	1,265.832	17.42	0.7239	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,988.10980	4,004.421	22.12	0.9585	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			32.10980	30.621	22.12	0.0415	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			138.16040	144.376	14.20	0.2007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,092.16040	1,080.576	14.20	0.7993	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,114.92840	2,131.660	18.92	0.8526	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			121.62840	120.560	18.92	0.1474	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			773.76500	787.511	16.20	0.5764	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			425.26500	421.211	16.20	0.4236	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			96.42760	101.270	14.01	0.1493	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,297.92760	1,284.969	14.01	0.8507	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,063.25230	2,047.455	14.73	0.9574	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			21.75230	23.755	14.73	0.0426	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,207.62380	1,222.966	17.18	0.6899	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			301.22380	298.866	17.18	0.3101	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,446.05530	4,463.065	21.98	0.9626	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			29.65530	28.965	21.98	0.0374	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,856.17780	3,872.825	21.89	0.9410	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			49.77780	48.725	21.89	0.0590	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	11/12/2018	Foreign Exchange Option	15.69	Put			2,870.66240	2,888.053	19.93	0.8943	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			91.66240	91.053	19.93	0.1057	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,093.98760	1,109.393	16.86	0.6526	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			354.98760	352.393	16.86	0.3474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,117.44750	3,134.877	20.42	0.9051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			83.14750	82.477	20.42	0.0949	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,381.72360	1,368.848	13.98	0.8488	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			106.02360	111.248	13.98	0.1512	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,362.90600	4,380.464	21.93	0.9538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,311.01010	2,328.344	19.02	0.8485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			442.03900	453.576	15.14	0.4046	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,370.44710	1,386.631	17.48	0.7124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			286.14710	284.231	17.48	0.2876	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			137.62230	136.851	19.01	0.1524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,301.92230	2,319.251	19.01	0.8476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			136.71010	135.944	19.02	0.1515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			145.16910	144.347	18.90	0.1598	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			861.80480	853.698	14.75	0.6649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			326.10480	336.098	14.75	0.3351	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			138.54130	137.764	19.00	0.1533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,292.84130	2,310.164	19.00	0.8467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			727.73900	721.176	15.14	0.5954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			326.55380	324.277	17.12	0.3218	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			648.01010	661.444	15.74	0.5032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			563.71010	559.044	15.74	0.4968	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			808.82620	823.198	16.16	0.5643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			474.52620	470.798	16.16	0.4357	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,229.46910	2,246.747	18.90	0.8402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			156.30680	155.409	18.76	0.1707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			379.35190	390.106	14.94	0.3686	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			795.05190	787.706	14.94	0.6314	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,329.99400	1,346.093	17.39	0.7042	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			295.69400	293.693	17.39	0.2958	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,210.85380	1,226.677	17.12	0.6782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			38.60600	38.064	21.93	0.0462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			579.44060	574.609	15.67	0.5070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			623.74060	637.009	15.67	0.4930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			775.45410	789.653	16.08	0.5525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			491.15410	487.253	16.08	0.4475	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,130.60680	2,147.809	18.76	0.8293	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,212.59450	1,229.029	17.01	0.6657	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			355.09450	353.129	17.01	0.3343	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,673.80780	4,691.190	21.77	0.9580	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			36.30780	35.290	21.77	0.0420	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,048.56960	4,065.405	21.77	0.9339	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	31/12/2018	Foreign Exchange Option	16.93	Call			61.06960	59.505	21.77	0.0661	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			552.83380	566.920	15.30	0.4306	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			754.13380	749.120	15.30	0.5694	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,294.28470	2,312.815	18.63	0.8067	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			205.98470	205.315	18.63	0.1933	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			588.95470	603.219	15.31	0.4309	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			794.25470	789.019	15.31	0.5691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,451.88620	1,439.949	14.13	0.8016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			188.48620	196.149	14.13	0.1984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,266.87750	1,256.699	14.35	0.7481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			263.47750	272.898	14.35	0.2519	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,681.71580	1,667.592	13.75	0.8588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			118.31580	123.792	13.75	0.1412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,742.91900	2,724.003	12.65	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.51900	10.203	12.65	0.0181	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			428.44080	426.893	17.10	0.3436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,415.04080	1,433.093	17.10	0.6564	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,758.81060	1,777.445	17.72	0.7160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			342.21060	341.245	17.72	0.2840	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			863.14450	857.390	15.18	0.5905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			559.74450	573.590	15.18	0.4095	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			977.09470	993.815	16.19	0.5541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			590.49470	587.615	16.19	0.4459	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			220.59260	220.350	18.71	0.1946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,467.19260	2,486.550	18.71	0.8054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,370.05990	2,389.355	18.58	0.7955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			233.45990	233.155	18.58	0.2045	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,496.71790	1,484.369	14.08	0.8133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			173.31790	180.568	14.08	0.1867	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			219.46540	219.229	18.72	0.1937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,476.06540	2,495.429	18.72	0.8063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			218.34160	218.112	18.74	0.1928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,484.94160	2,504.312	18.74	0.8072	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			319.80370	329.865	14.49	0.2841	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,187.20370	1,177.565	14.49	0.7159	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			840.12610	836.542	15.49	0.5523	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			709.62610	725.942	15.49	0.4477	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			1,015.14090	1,032.834	16.17	0.5414	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			655.64090	653.434	16.17	0.4586	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			664.31800	680.277	15.37	0.4314	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			874.81800	870.877	15.37	0.5686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,528.90940	2,509.893	11.36	0.9677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			19.80940	20.293	11.36	0.0323	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,305.09840	1,297.097	14.64	0.7069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			385.99840	397.497	14.64	0.2931	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	14/06/2019	Foreign Exchange Option	14.58	Put			1,834.45370	1,853.653	17.60	0.6795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			874.81310	871.393	15.68	0.5414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			497.41690	496.882	17.34	0.3464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,668.31690	1,687.282	17.34	0.6536	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			453.55370	453.253	17.60	0.3205	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			495.26700	494.742	17.35	0.3451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,676.16700	1,695.142	17.35	0.6549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			499.58310	499.037	17.32	0.3476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,660.48310	1,679.437	17.32	0.6524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			805.71310	821.793	15.68	0.4586	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,653.33220	6,672.416	21.10	0.9152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			123.03220	124.316	21.10	0.0848	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			492.48710	493.688	18.74	0.2832	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,832.78710	2,851.788	18.74	0.7168	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			490.97890	492.185	18.75	0.2825	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,841.27890	2,860.285	18.75	0.7175	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			494.00140	495.197	18.73	0.2840	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,824.30140	2,843.297	18.73	0.7160	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			861.43790	863.061	17.81	0.3978	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,271.93790	2,290.160	17.81	0.6022	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			859.09770	860.730	17.82	0.3969	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,279.59770	2,297.830	17.82	0.6031	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			856.77330	858.415	17.83	0.3960	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,287.27330	2,305.515	17.83	0.6040	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,418.74520	2,437.969	18.01	0.6044	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			891.74520	893.069	18.01	0.3956	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			977.93650	979.149	18.00	0.4130	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,387.43650	2,407.750	18.00	0.5870	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			975.52250	976.739	18.00	0.4122	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,395.02250	2,415.339	18.00	0.5878	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			980.35820	981.560	17.99	0.4138	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,379.85820	2,400.160	17.99	0.5862	0.00	0	0
Total \$ / R Option												0.00	0	2,686,260
Total \$ / R												736,060,207.80	58,351	4,125,807
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.60760		12.62690			0.0000	0.00	0	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.75810		12.77630			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.89760		12.91570			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.17960		13.19910			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	476
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			961.55650	853.217	20.02	0.0329	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			131,271.55650	133,093.217	20.02	0.9671	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			937.68660	832.113	20.05	0.0321	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		132,247.68660	134,072.113		20.05	0.9679	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call		986.07170	874.871		19.99	0.0337	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put		130,296.07170	132,114.871		19.99	0.9663	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call		13,626.22670	13,503.874		18.15	0.1950	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put		136,996.22670	138,693.874		18.15	0.8050	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call		13,499.00010	13,378.431		18.17	0.1934	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put		137,869.00010	139,568.431		18.17	0.8066	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call		13,754.76080	13,630.601		18.12	0.1966	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put		136,124.76080	137,820.601		18.12	0.8034	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call		12,795.33580	12,724.383		19.16	0.1428	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put		240,225.33580	241,964.383		19.16	0.8572	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call		12,711.26640	12,640.803		19.17	0.1420	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		241,141.26640	242,880.803		19.17	0.8580	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		12,627.81790	12,557.839		19.18	0.1411	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put		242,057.81790	243,797.839		19.18	0.8589	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		49,741.69080	49,690.682		17.34	0.3464	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		166,831.69080	168,730.682		17.34	0.6536	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		49,526.70370	49,476.737		17.35	0.3451	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		167,616.70370	169,516.737		17.35	0.6549	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		49,958.31360	49,906.248		17.32	0.3477	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		166,048.31360	167,946.248		17.32	0.6523	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	476
£ / R	On	18/06/2018	Foreign Exchange Future			16.83850		16.96350			0.0000	62,908,636.00	3,736	428,241
£ / R	On	17/09/2018	Foreign Exchange Future			17.11940		17.24130			0.0000	0.00	0	18,594
£ / R	On	14/12/2018	Foreign Exchange Future			17.38290		17.50510			0.0000	0.00	0	7,517
£ / R	On	18/03/2019	Foreign Exchange Future			17.66930		17.79460			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			17.93550		18.06230			0.0000	0.00	0	5,465
Total £ / R Future												62,908,636.00	3,736	464,749
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,763.50000	16,638.500		34.74	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000		34.74	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		53.56680	40.349		17.89	0.1067	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		980.06680	1,091.849		17.89	0.8933	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		113.11410	87.217		17.11	0.2059	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		649.61410	748.717		17.11	0.7941	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,437.44220	3,562.507		25.78	0.9971	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		0.94220	1.007		25.78	0.0029	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		52.45060	39.532		17.91	0.1048	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		988.95060	1,101.032		17.91	0.8952	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		51.35540	38.732		17.93	0.1029	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		997.85540	1,110.231		17.93	0.8971	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		277.07700	254.040		16.88	0.2672	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	18.25	Put			1,285.77700	1,384.640	16.88	0.7328	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			274.93640	252.076	16.89	0.2655	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,293.63640	1,392.676	16.89	0.7345	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			279.23390	256.022	16.87	0.2689	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,277.93390	1,376.622	16.87	0.7311	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			585.85370	550.145	16.39	0.3911	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,200.75370	1,287.245	16.39	0.6089	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			582.68580	547.150	16.40	0.3894	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,207.58580	1,294.250	16.40	0.6106	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			589.03780	553.155	16.39	0.3927	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,193.93780	1,280.255	16.39	0.6073	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			824.99680	783.146	16.42	0.4372	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,320.39680	1,403.846	16.42	0.5628	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			821.50500	779.817	16.43	0.4358	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,326.90500	1,410.517	16.43	0.5642	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			818.03350	776.495	16.43	0.4344	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,333.43350	1,417.195	16.43	0.5656	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			964.71680	922.833	16.52	0.4450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,532.41680	1,617.333	16.52	0.5550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			961.25330	919.509	16.53	0.4438	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,538.95330	1,624.009	16.53	0.5562	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			968.19230	926.160	16.52	0.4462	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,525.89230	1,610.660	16.52	0.5538	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												62,908,636.00	3,736	465,749
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11482		0.11392			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11698		0.11603			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11908		0.11810			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12364		0.12264			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			3.78400	4.175	21.79	0.0176	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,611.68400	1,521.875	21.79	0.9824	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.79320	2.998	31.15	0.0096	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,610.69320	2,520.698	31.15	0.9904	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			46.39370	54.351	17.95	0.1849	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			654.29370	572.051	17.95	0.8151	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			123.55480	127.611	19.75	0.1873	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,520.85480	1,429.311	19.75	0.8127	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			66.79330	62.204	22.85	0.0928	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,464.09330	2,363.904	22.85	0.9072	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			300.10130	325.665	17.23	0.4159	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			697.40130	627.365	17.23	0.5841	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			534.85960	572.313	17.29	0.5020	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			724.45960	664.813	17.29	0.4980	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			288.38300	301.321	19.35	0.2971	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,477.98300	1,393.821	19.35	0.7029	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,002.04470	1,072.724	14.36	0.7853	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			191.64470	165.224	14.36	0.2147	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			660.31940	692.599	18.81	0.4355	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,396.21940	1,328.999	18.81	0.5645	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			508.43920	523.719	21.56	0.3267	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,244.33920	2,160.119	21.56	0.6733	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,000.64750	1,049.316	17.11	0.6016	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			736.54750	685.716	17.11	0.3984	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			14.72020		14.81930			0.0000	603,528.20	41	0
€ / R	On	18/06/2018	Foreign Exchange Future			14.77740		14.89060			0.0000	20,333,702.40	1,376	112,093
€ / R	On	16/07/2018	Foreign Exchange Future			14.87210		14.98120			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.06530		15.17560			0.0000	10,093,751.00	670	60,512
€ / R	On	14/12/2018	Foreign Exchange Future			15.34140		15.45320			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.64900		15.76490			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			15.92520		16.04070			0.0000	0.00	0	5,256
Total € / R Future												31,030,981.60	2,087	190,206
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			171.51960	259.800	17.00	1.0000	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			10.81960	0.000	17.00	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			50.96300	36.633	17.10	0.1138	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			34.10860	51.189	13.47	0.1758	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			624.70860	528.589	13.47	0.8242	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			11.51740	13.883	13.09	0.0614	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,891.47110	1,778.508	18.68	0.9953	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.87110	1.108	18.68	0.0047	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			300.11400	370.025	15.31	0.6351	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			190.71400	147.425	15.31	0.3649	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			790.36300	889.234	17.10	0.8862	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			27.06430	41.404	13.34	0.1496	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			20.97220	14.689	17.91	0.0506	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,130.37220	1,237.289	17.91	0.9494	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			52.14000	75.468	13.72	0.2343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			542.74000	452.868	13.72	0.7657	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			892.11740	781.283	13.09	0.9386	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			10.45180	12.546	13.35	0.0553	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			7.11550	5.206	19.07	0.0193	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,556.51550	1,667.806	19.07	0.9807	0.00	0	6,460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,394.27020	1,281.663	16.33	0.9820	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			3.67020	4.263	16.33	0.0180	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			667.66430	568.804	13.34	0.8504	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			6.27300	7.390	14.74	0.0321	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			114.90340	86.467	16.04	0.2377	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			474.30340	559.067	16.04	0.7623	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,739.40060	6,852.600	29.53	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00060	0.000	29.53	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			931.05180	819.946	13.35	0.9447	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			668.42950	763.410	16.75	0.8488	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,659.41090	5,772.604	29.53	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01090	0.004	29.53	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,719.74120	3,832.832	27.10	0.9992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.34120	0.232	27.10	0.0008	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,146.87300	1,034.790	14.74	0.9679	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			67.55720	49.684	16.78	0.1483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			676.95720	772.284	16.78	0.8517	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			66.11500	48.582	16.81	0.1454	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			685.51500	781.182	16.81	0.8546	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			69.02950	50.810	16.75	0.1512	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			198.70580	241.282	14.11	0.4045	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			479.90580	413.382	14.11	0.5955	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			88.68780	78.514	17.68	0.1120	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			87.84420	77.769	17.69	0.1111	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			11.21910	10.228	21.04	0.0165	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,702.51910	1,593.606	12.70	0.9408	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			26.91910	28.306	12.70	0.0592	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,046.91230	962.831	13.30	0.7812	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			121.31230	147.531	13.30	0.2188	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,031.40870	2,131.730	17.70	0.8899	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,013.08780	2,113.214	17.68	0.8880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,707.15010	1,803.369	17.27	0.8511	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			122.75010	108.669	17.27	0.1489	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			274.57520	246.930	15.85	0.3012	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			948.97520	1,031.630	15.85	0.6988	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,065.10650	1,150.674	16.10	0.7307	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,455.31820	6,565.423	21.04	0.9985	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.91820	0.723	21.04	0.0015	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,395.61910	4,504.928	21.04	0.9835	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,022.24420	2,122.469	17.69	0.8889	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			87.00870	77.030	17.70	0.1101	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			240.70650	215.974	16.10	0.2693	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			151.55950	140.091	17.90	0.1413	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,578.35950	2,678.691	17.90	0.8587	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			150.66080	139.261	17.91	0.1405	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,587.46080	2,687.861	17.91	0.8595	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			149.76800	138.437	17.92	0.1398	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,596.56800	2,697.037	17.92	0.8602	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			680.59570	639.547	15.12	0.4357	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,065.69570	1,140.547	15.12	0.5643	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			687.31390	645.882	15.09	0.4391	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,052.41390	1,126.882	15.09	0.5609	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			683.94620	642.706	15.11	0.4374	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,059.04620	1,133.706	15.11	0.5626	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			685.71180	650.241	15.65	0.3922	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,505.01180	1,585.041	15.65	0.6078	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			682.96290	647.633	15.66	0.3910	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,512.26290	1,592.434	15.66	0.6090	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			680.22650	645.032	15.67	0.3897	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,519.52650	1,599.832	15.67	0.6103	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												31,030,981.60	2,087	797,436
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.51930		9.58060			0.0000	2,379,825.00	250	14,635
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.64040		9.70120			0.0000	2,410,100.00	250	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.75600		9.81700			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.99650		10.05940			0.0000	0.00	0	0
Total AU\$ / R Future												4,789,925.00	500	26,797
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.83800	3.366	17.78	0.0205	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			923.23800	984.066	17.78	0.9795	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.68620	3.262	17.84	0.0199	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			933.08620	993.962	17.84	0.9801	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.99620	3.474	17.72	0.0212	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			913.39620	974.174	17.72	0.9788	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,455.67340	1,511.805	15.95	0.9389	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			27.83180	23.110	15.93	0.0633	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,436.63180	1,492.710	15.93	0.9367	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			27.34800	22.653	15.94	0.0622	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,446.14800	1,502.253	15.94	0.9378	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			26.87340	22.205	15.95	0.0611	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			58.87080	55.473	16.41	0.1022	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,731.87080	1,789.473	16.41	0.8978	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			60.16610	56.696	16.38	0.1043	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,713.16610	1,770.696	16.38	0.8957	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			59.51530	56.082	16.39	0.1033	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,722.51530	1,780.082	16.39	0.8967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			276.55860	265.832	15.04	0.2946	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,217.15860	1,269.331	15.04	0.7054	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	14/06/2019	Foreign Exchange Option	11.01	Call			274.59040	263.837	15.06	0.2927	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,225.19040	1,277.337	15.06	0.7073	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			272.63430	261.862	15.07	0.2909	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,233.23430	1,285.362	15.07	0.7091	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,789,925.00	500	26,797
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.79530		9.88740			0.0000	0.00	0	1,950
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.05800		10.15100			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,950
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.59340	0.775	14.81	0.0063	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			934.19340	1,025.475	14.81	0.9937	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.48900	0.721	14.81	0.0059	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			944.08900	1,035.421	14.81	0.9941	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.70440	0.833	14.81	0.0067	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			924.30440	1,015.533	14.81	0.9933	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			817.69450	754.510	13.74	0.7344	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			146.69450	176.510	13.74	0.2656	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			810.39430	747.628	13.74	0.7310	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			149.39430	179.628	13.74	0.2690	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			825.02940	761.425	13.73	0.7378	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			144.02940	173.425	13.73	0.2622	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,950
CHF / R	On	18/06/2018	Foreign Exchange Future			12.70670		12.73930			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.96750		12.99560			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.21890		13.24630			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.74650		13.77310			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			5.23090	3.799	22.74	0.0143	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,805.93090	1,837.099	22.74	0.9857	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			5.14520	3.735	22.79	0.0140	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,815.84520	1,847.035	22.79	0.9860	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.31850	3.864	22.69	0.0145	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,796.01850	1,827.164	22.69	0.9855	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			49.11980	44.126	17.75	0.0781	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,083.51980	2,106.625	17.75	0.9219	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			48.55100	43.640	17.77	0.0773	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,092.95100	2,116.140	17.77	0.9227	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			47.98980	43.160	17.78	0.0765	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,102.38980	2,125.660	17.78	0.9235	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			588.96310	560.192	14.07	0.5236	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			552.66310	551.292	14.07	0.4764	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			584.44410	556.050	14.09	0.5207	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			558.14410	557.150	14.09	0.4793	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			593.51420	564.367	14.06	0.5264	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			547.21420	545.467	14.06	0.4736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			536.00800	536.458	16.18	0.3717	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,482.90800	1,509.958	16.18	0.6283	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			533.63900	534.107	16.19	0.3703	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,490.53900	1,517.607	16.19	0.6297	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			531.28260	531.763	16.21	0.3689	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,498.18260	1,525.263	16.21	0.6311	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			1.97410		1.98580			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98960		2.00200			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00430		2.01740			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03500		2.04830			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			452.10970	530.151	15.04	0.6660	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			178.73780	144.658	15.23	0.2928	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			520.73780	603.658	15.23	0.7072	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			151.46890	121.833	15.41	0.2551	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			593.46890	680.833	15.41	0.7449	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			210.10970	171.151	15.04	0.3340	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,532.59670	1,635.480	15.66	0.7657	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			234.72750	214.993	15.77	0.2201	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,614.72750	1,718.993	15.77	0.7799	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			218.11700	199.678	15.87	0.2068	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,698.11700	1,803.679	15.87	0.7932	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			252.59670	231.480	15.66	0.2343	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,508.43540	1,420.392	13.58	0.7177	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			334.43540	377.392	13.58	0.2823	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,441.38400	1,356.248	13.64	0.6994	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			367.38400	413.248	13.64	0.3006	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,376.33240	1,294.140	13.70	0.6808	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			402.33240	451.140	13.70	0.3192	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,545.97470	1,477.983	14.36	0.6023	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			862.97470	927.983	14.36	0.3977	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,494.94270	1,428.991	14.41	0.5890	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 Option	1.99	Put			911.94270	978.991	14.41	0.4110	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,598.46520	1,528.406	14.30	0.6157	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			815.46520	878.406	14.30	0.3843	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.98480		2.00000			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.02340		2.03830			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.06080		2.07620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20790		2.22310			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			14.34850	12.814	22.57	0.0285	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,314.34850	2,464.814	22.57	0.9715	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			18.31480	16.128	21.97	0.0357	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,118.31480	2,268.128	21.97	0.9643	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			16.19440	14.360	22.27	0.0318	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,216.19440	2,366.360	22.27	0.9682	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			73.89030	63.420	17.60	0.0733	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,190.89030	3,329.420	17.60	0.9267	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			69.11640	58.935	17.69	0.0686	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,286.11640	3,424.935	17.69	0.9314	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			64.68100	54.779	17.78	0.0642	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,381.68100	3,520.779	17.78	0.9358	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			983.01780	1,081.519	14.97	0.5276	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			805.00020	752.459	15.05	0.4559	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,043.00020	1,144.459	15.05	0.5441	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			886.75950	828.225	14.89	0.4891	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			924.75950	1,020.225	14.89	0.5109	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			845.01780	789.519	14.97	0.4724	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,741.70680	1,671.658	15.24	0.5979	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,010.70680	1,092.658	15.24	0.4021	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,692.30120	1,624.010	15.30	0.5863	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,061.30120	1,145.010	15.30	0.4137	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,792.39300	1,720.553	15.18	0.6095	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			961.39300	1,041.553	15.18	0.3905	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			1.60730		1.60990			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62910		1.63130			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64890		1.65100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74100		1.74270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			13.94540	11.738	18.79	0.0371	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,514.94540	1,538.738	18.79	0.9629	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			11.55620	9.793	19.13	0.0312	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,612.55620	1,636.793	19.13	0.9688	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			16.87130	14.123	18.45	0.0443	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,417.87130	1,441.123	18.45	0.9557	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,383.43350	2,404.937	18.88	0.8824	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			112.65460	112.106	18.62	0.1352	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,199.65460	2,221.106	18.62	0.8648	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			104.20910	103.690	18.75	0.1261	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,291.20910	2,312.690	18.75	0.8739	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			96.43350	95.937	18.88	0.1176	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,179.42380	1,169.109	14.67	0.6918	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			369.42380	380.109	14.67	0.3082	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,119.33730	1,109.672	14.78	0.6703	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			409.33730	420.672	14.78	0.3297	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,241.93090	1,230.962	14.57	0.7130	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			331.93090	341.962	14.57	0.2870	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,077.47970	1,078.272	16.30	0.5077	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,250.47970	1,268.272	16.30	0.4923	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,040.70650	1,041.700	16.40	0.4946	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,313.70650	1,331.700	16.40	0.5054	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,115.61810	1,116.195	16.21	0.5209	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,188.61810	1,206.195	16.21	0.4791	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			0.12440		0.12490			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12420		0.12420			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12390		0.12340			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12230		0.12100			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			1.55590		1.56810			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58030		1.59240			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60340		1.61590			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65070		1.66350			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.70860		8.75360			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.81460		8.85940			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.91720		8.96190			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.41840		9.46480			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.78380	1.808	19.91	0.0115	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,088.18380	1,133.208	19.91	0.9885	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.72850	1.755	19.98	0.0112	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,098.12850	1,143.155	19.98	0.9888	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.84120	1.863	19.84	0.0119	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,078.24120	1,123.263	19.84	0.9881	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			42.97490	39.533	16.25	0.1058	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,113.57490	1,154.933	16.25	0.8942	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			42.18430	38.764	16.26	0.1040	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,122.78430	1,164.164	16.26	0.8960	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			43.78120	40.317	16.23	0.1076	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,104.38120	1,145.717	16.23	0.8924	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			387.48920	370.500	13.95	0.5197	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			345.58920	373.300	13.95	0.4803	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			382.84440	366.248	13.97	0.5154	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			350.94440	379.048	13.97	0.4846	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			378.24090	362.041	13.99	0.5112	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			356.34090	384.841	13.99	0.4888	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			410.97450	400.607	15.61	0.4043	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			866.17450	902.207	15.61	0.5957	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			408.03170	397.758	15.63	0.4020	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			873.23170	909.359	15.63	0.5980	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			413.94320	403.473	15.60	0.4065	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			859.14320	895.074	15.60	0.5935	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			1.26160		1.26710			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27000		1.27560			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27790		1.28360			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33550		1.34210			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			529.00000	584.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			629.00000	684.000		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			429.00000	484.000		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			944.00000	1,000.000		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			1,044.00000	1,100.000		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			844.00000	900.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			236.00000	179.000		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			136.00000	79.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			336.00000	279.000		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			221.00000	155.000		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			121.00000	55.000		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			321.00000	255.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33560		1.34340			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34180		1.34950			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			1.17210		1.17930			0.0000	11,721.00	10	230
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18080		1.18780			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,721.00	10	230
Total QUANTO € / \$												11,721.00	10	230
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.70910	0.11432	8.77800			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.54830	0.11432	8.61870			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		0.11432	2,129.62930	1,664.933	15.79	0.5509	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11432	1,049.62930	1,273.933	15.79	0.4491	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11432	2,062.98000	1,606.169	15.73	0.5401	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11432	1,082.98000	1,315.169	15.73	0.4599	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11432	2,197.18410	1,724.753	15.86	0.5615	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11432	1,017.18410	1,233.753	15.86	0.4385	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11432	914.69660	645.439	14.55	0.3050	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11432	2,034.69660	2,454.439	14.55	0.6950	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Put		0.11432	1,514.43930	1,848.366	15.10	0.5829	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Call		0.11432	1,394.43930	1,039.366	15.10	0.4171	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11432	3,136.56890	2,726.997	15.85	0.4808	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11432	3,149.56890	3,443.997	15.85	0.5192	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11432	3,248.54590	2,830.816	15.92	0.4913	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11432	3,061.54590	3,347.816	15.92	0.5087	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11432	6,200.35420	5,602.749	17.91	0.6904	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11432	1,713.35420	1,819.749	17.91	0.3096	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11432	3,192.31050	2,778.657	15.89	0.4860	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11432	3,105.31050	3,395.657	15.89	0.5140	0.00	0	0
Total R / ¥EN Option												0.00	0	101,200
Total R / ¥EN												0.00	0	101,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.37510		9.43060			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.50610		9.56220			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.63010		9.68710			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.18860		10.24720			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			11.04250	8.730	16.79	0.0505	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			680.44250	733.630	16.79	0.9495	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			10.61950	8.417	16.84	0.0488	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			690.01950	743.317	16.84	0.9512	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			11.48250	9.055	16.73	0.0523	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			670.88250	723.955	16.73	0.9477	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			143.22760	131.829	14.53	0.2828	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			581.02760	625.729	14.53	0.7172	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			140.94190	129.695	14.55	0.2791	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			588.74190	633.595	14.55	0.7209	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			145.55110	133.969	14.51	0.2866	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			573.35110	617.869	14.51	0.7134	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			548.71700	517.189	13.13	0.6283	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			231.61700	257.089	13.13	0.3717	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			542.91210	511.641	13.14	0.6241	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			235.81210	261.541	13.14	0.3759	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			554.56680	522.779	13.12	0.6325	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			227.46680	252.679	13.12	0.3675	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			458.24500	490.040	13.87	0.4226	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			705.21010	678.061	13.84	0.5829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			448.01010	479.461	13.84	0.4171	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			700.31250	673.338	13.86	0.5802	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			453.11250	484.738	13.86	0.4198	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			695.44500	668.640	13.87	0.5774	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			2.56830		2.69080			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.51390		2.63110			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.45530		2.57030			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.41540		2.52420			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.14790	0.055	41.07	0.0007	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			969.34790	1,091.755	41.07	0.9993	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.13510	0.050	41.07	0.0007	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			979.33510	1,101.751	41.07	0.9993	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.16180	0.061	41.07	0.0008	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			959.36180	1,081.761	41.07	0.9992	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.12270	2.637	24.46	0.0214	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			734.02270	848.737	24.46	0.9786	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.14740	2.489	24.46	0.0203	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			744.04740	858.589	24.46	0.9797	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.09900	2.794	24.46	0.0225	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			723.99900	838.894	24.46	0.9775	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			29.38520	21.475	20.51	0.1227	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			429.08520	536.175	20.51	0.8773	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			28.25880	20.781	20.57	0.1192	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			437.95880	545.481	20.57	0.8808	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			30.55510	22.194	20.45	0.1264	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			420.25510	526.894	20.45	0.8736	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			13.18360	8.784	20.49	0.0452	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,018.98360	1,123.384	20.49	0.9548	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			12.77540	8.504	20.49	0.0439	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,028.57540	1,133.104	20.49	0.9561	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			13.60410	9.073	20.49	0.0465	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,009.40410	1,113.673	20.49	0.9535	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21720		1.22010			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18880		1.19080			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.15860		1.16080			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
ZMW / R On 14/06/2019 Foreign Exchange Future			1.09200		1.09360			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									834 801 471.40	64,684	2,139,396
Total Options									0.00	0	3,395,690
Grand Total:									834,801,471.40	64,684	5,535,086