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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2018 Foreign Exchange Future			13.12050		13.12520			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			13.12580		13.13040			0.0000	203,331,767.80	15,491	825,326
\$ / R On 20/06/2018 Foreign Exchange Future			13.12940		13.13390			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			13.14490		13.14940			0.0000	5,849,480.50	445	4,811
\$ / R On 02/07/2018 Foreign Exchange Future			13.15010		13.15450			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.15180		13.15630			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.15530		13.15970			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.15700		13.16140			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.18120		13.18560			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.18810		13.19260			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.18980		13.19430			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.19320		13.19770			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.20010		13.20470			0.0000	0.00	0	2,974
\$ / R On 02/08/2018 Foreign Exchange Future			13.20350		13.20810			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.21210		13.21680			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.22250		13.22720			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			13.25370		13.25840			0.0000	0.00	0	3,855
\$ / R On 03/09/2018 Foreign Exchange Future			13.25890		13.26360			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			13.28310		13.28770			0.0000	150,710,052.60	11,346	219,742
\$ / R On 28/09/2018 Foreign Exchange Future			13.30180		13.30660			0.0000	0.00	0	3,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.30860		13.31350			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Future			13.34780		13.35290			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.35460		13.35980			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.35800		13.36320			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.35970		13.36490			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.36650		13.37180			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.38010		13.38550			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.38520		13.39070			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.40900		13.41470			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.42780		13.43360			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.43290		13.43870			0.0000	1,813,441.50	135	28,158
\$ / R	On	31/12/2018	Foreign Exchange Future			13.46190		13.46720			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.46530		13.47060			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.51300		13.51760			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.51470		13.51920			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.53690		13.54110			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.56250		13.56620			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.59330		13.59680			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.60890		13.61250			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.61240		13.61590			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.61930		13.62290			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.66790		13.67160			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.72160		13.72550			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.72680		13.73070			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.74550		13.74920			0.0000	13,745,500.00	1,000	3,718
\$ / R	On	28/06/2019	Foreign Exchange Future			13.76460		13.76840			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.76870		13.77250			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			13.80970		13.81380			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.81100		13.81520			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.85070		13.85510			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.85480		13.85920			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.87390		13.87850			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.89300		13.89780			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.89580		13.90050			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.93540		13.94040			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			13.97500		13.98030			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.97910		13.98440			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.99410		13.99960			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.01870		14.02430			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.02150		14.02710			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.06110		14.06700			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.10340		14.10970			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.14580		14.15230			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.18270		14.18950			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.22910		14.23620			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.24280		14.25000			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.35420		14.36440			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			14.47410		14.48370			0.0000	0.00	0	0
Total \$ / R Future												375,450,242.40	28,417	1,263,535
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Call			215.67380	185.857	21.23	0.6651	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Put			90.47380	65.357	21.23	0.3349	129,145.04	1,976	20,000
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			2.41060	1.737	26.33	0.0136	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			777.61060	772.237	26.33	0.9864	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Call			445.78920	434.312	23.54	0.9090	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Put			20.58920	13.812	23.54	0.0910	54,639.48	3,956	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			540.12400	531.278	21.05	0.9038	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,009.81280	2,014.301	31.87	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.21280	0.101	31.87	0.0007	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			637.05940	631.563	20.14	0.9612	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			6.65940	5.763	20.14	0.0388	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,130.44920	2,125.800	20.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.04920	0.000	20.61	0.0000	0.00	4,077	56,673
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			24.52800	12.925	21.30	0.0754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			594.12800	587.125	21.30	0.9246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,131.46690	1,126.092	23.02	0.9977	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			1.06690	0.292	23.02	0.0023	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			257.62260	237.759	19.35	0.6871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			87.22260	71.959	19.35	0.3129	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,630.61170	1,625.801	22.54	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.21170	0.001	22.54	0.0000	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			412.92980	401.810	19.71	0.8594	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			32.52980	26.010	19.71	0.1406	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,369.66290	2,374.232	33.84	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.06290	0.032	33.84	0.0002	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,580.56700	1,584.653	29.53	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.96700	0.453	29.53	0.0028	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			97.15080	72.832	19.65	0.3188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			266.75080	247.032	19.65	0.6812	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,680.27730	1,684.516	30.08	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.67730	0.316	30.08	0.0020	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			144.25900	117.838	19.11	0.4547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			183.85900	162.038	19.11	0.5453	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			734.89560	729.058	20.72	0.9771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			4.49560	3.258	20.72	0.0229	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,389.75910	3,394.342	50.65	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.15910	0.142	50.65	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,359.74990	3,364.332	50.02	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.14990	0.132	50.02	0.0006	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			124.36080	98.476	19.32	0.3998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			213.96080	192.676	19.32	0.6002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,399.65700	2,404.229	34.00	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.05700	0.029	34.00	0.0002	0.00	0	965

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	13.46	Call		57.45530	37.950	20.31	0.1894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		387.05530	372.150	20.31	0.8106	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		3,029.67100	3,034.253	43.06	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		0.07100	0.053	43.06	0.0003	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		53.66210	34.837	20.39	0.1765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		403.26210	389.037	20.39	0.8235	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		4,249.81110	4,254.423	62.88	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.21110	0.223	62.88	0.0007	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		9.01920	4.131	23.68	0.0256	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		878.61920	878.331	23.68	0.9744	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		2,299.67940	2,304.240	33.45	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		0.07940	0.040	33.45	0.0003	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		15.37280	7.242	22.01	0.0446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		714.97280	711.442	22.01	0.9554	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		3,279.72710	3,284.309	48.33	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		0.12710	0.109	48.33	0.0005	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		6.65380	3.039	24.67	0.0188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		976.25380	977.239	24.67	0.9812	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		14.89070	6.997	22.11	0.0431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		724.49070	721.197	22.11	0.9569	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		3,869.95980	3,874.570	60.77	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.35980	0.370	60.77	0.0012	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		4,149.86960	4,154.484	62.88	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.26960	0.284	62.88	0.0009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		882.95820	877.147	21.58	0.9900	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		2.55820	1.347	21.58	0.0100	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		20.39020	10.206	21.50	0.0611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		639.99020	634.406	21.50	0.9389	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		4,079.91940	4,084.536	62.88	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		0.31940	0.336	62.88	0.0011	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		4.28110	1.980	26.14	0.0122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		1,123.88110	1,126.180	26.14	0.9878	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		873.05360	867.230	21.53	0.9894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		2.65360	1.430	21.53	0.0106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		12.31460	5.713	22.70	0.0353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		781.91460	779.913	22.70	0.9647	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		3,519.80330	3,524.390	53.39	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.20330	0.190	53.39	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		16.38650	7.761	21.81	0.0477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		695.98650	691.961	21.81	0.9523	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		3,789.91890	3,794.522	59.08	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.31890	0.321	59.08	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		1,401.44180	1,405.078	28.55	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		1.84180	0.878	28.55	0.0054	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		50.09320	31.952	20.47	0.1642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		419.69320	406.152	20.47	0.8358	0.00	0	114,600

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	13.80	Call			16.91970	8.037	21.71	0.0494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			686.51970	682.237	21.71	0.9506	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,169.72300	2,174.260	32.75	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.12300	0.060	32.75	0.0004	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,012.00770	1,006.413	22.33	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			1.60770	0.613	22.33	0.0048	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,659.62460	2,664.214	35.41	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.02460	0.014	35.41	0.0001	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,089.76160	2,094.278	32.31	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.16160	0.078	32.31	0.0005	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.14590	0.071	32.47	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,119.74590	2,124.271	32.47	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			833.47660	827.614	21.30	0.9867	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			3.07660	1.814	21.30	0.0133	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			1,869.94640	1,874.363	31.11	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.34640	0.163	31.11	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			1.72430	0.692	22.22	0.0053	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			992.12430	986.492	22.22	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			132.04130	105.897	19.24	0.4214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			201.64130	180.097	19.24	0.5786	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,930.48660	1,925.800	21.38	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.08660	0.000	21.38	0.0000	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			2.46650	1.268	21.64	0.0095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			892.86650	887.068	21.64	0.9905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,419.60000	7,424.200	62.88	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	62.88	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			302.39660	284.004	19.85	0.7265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			82.79660	59.804	19.85	0.2735	3,588,228.00	60,000	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,231.16790	1,225.956	23.60	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.76790	0.156	23.60	0.0013	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			982.18610	976.536	22.16	0.9943	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			1.78610	0.736	22.16	0.0057	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.18160	0.000	22.35	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,680.58160	1,675.800	22.35	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,360.90080	1,355.845	23.58	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.50080	0.045	23.58	0.0004	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,380.86890	1,375.835	23.51	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.46890	0.035	23.51	0.0003	283.76	8,154	55,923
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			1.66490	0.651	22.28	0.0050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			1,002.06490	996.451	22.28	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,530.68920	1,525.805	22.93	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.28920	0.005	22.93	0.0000	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.13440	0.000	21.96	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,780.53440	1,775.800	21.96	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			1,071.70680	1,066.224	22.68	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			1.30680	0.424	22.68	0.0033	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			5.46220	4.342	20.43	0.0299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			685.86220	680.142	20.43	0.9701	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.39830	0.018	23.31	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,430.79830	1,425.818	23.31	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			2.13410	0.997	21.87	0.0075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			932.53410	926.797	21.87	0.9925	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			9.52490	7.996	20.06	0.0517	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			589.92490	583.796	20.06	0.9483	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,330.95320	1,325.864	23.70	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.55320	0.064	23.70	0.0006	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			305.10560	288.324	19.47	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			64.70560	52.524	19.47	0.2465	0.00	0	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			455.03500	445.551	19.80	0.8881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			24.63500	19.751	19.80	0.1119	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			2.37830	1.194	21.70	0.0090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			902.77830	896.994	21.70	0.9910	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.09490	0.101	62.88	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,569.69490	4,574.301	62.88	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.09260	0.098	62.88	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,579.69260	4,584.298	62.88	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.09740	0.103	62.88	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,559.69740	4,564.303	62.88	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			203.53410	180.009	19.20	0.5914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			123.13410	104.209	19.20	0.4086	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,249.71920	3,254.301	47.70	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.11920	0.101	47.70	0.0005	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			232.59580	211.032	19.29	0.6458	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			102.19580	85.232	19.29	0.3542	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,979.83610	1,984.312	31.71	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.23610	0.112	31.71	0.0007	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			30.52400	17.078	21.05	0.0962	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			6.20410	5.227	18.93	0.0337	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			700.10410	694.627	18.93	0.9663	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			38.95680	28.466	15.98	0.1218	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			568.35680	553.366	15.98	0.8782	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			718.21210	707.191	15.95	0.9396	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			18.81210	12.291	15.95	0.0604	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			28.05490	19.268	15.72	0.0894	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			627.45490	614.168	15.72	0.9106	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			96.02240	81.042	16.84	0.2658	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			395.42240	375.942	16.84	0.7342	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			699.35960	687.934	15.78	0.9359	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			19.95960	13.034	15.78	0.0641	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			727.66440	716.838	16.03	0.9413	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			18.26440	11.938	16.03	0.0587	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			24.15850	16.104	15.61	0.0774	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			653.55850	641.004	15.61	0.9226	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			29.45320	20.421	15.75	0.0937	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			618.85320	605.321	15.75	0.9063	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,951.23710	2,955.430	30.11	0.9986	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.63710	0.330	30.11	0.0014	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,471.67520	2,475.788	27.81	0.9971	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.07520	0.688	27.81	0.0029	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			939.01780	931.360	17.85	0.9686	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			9.61780	6.460	17.85	0.0314	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			709.75400	702.439	20.88	0.8475	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			59.15400	47.339	20.88	0.1525	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,357.66920	1,352.744	20.18	0.9882	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			3.16920	2.644	20.18	0.0118	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			680.43940	669.036	15.50	0.9165	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			25.93940	18.936	15.50	0.0835	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			871.24410	865.979	20.83	0.8849	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			45.74410	36.079	20.83	0.1151	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			219.22850	204.422	17.44	0.4698	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			253.72850	234.522	17.44	0.5302	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			43.47310	34.744	15.92	0.1322	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			599.77310	586.544	15.92	0.8678	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			50.00020	41.572	16.02	0.1466	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			599.70020	586.872	16.02	0.8534	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			557.80810	548.136	19.40	0.7346	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			119.20810	105.136	19.40	0.2654	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,100.83040	1,095.069	18.09	0.9675	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			9.43040	8.070	18.09	0.0325	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			662.97390	654.795	19.94	0.7855	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			94.37390	81.795	19.94	0.2145	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			743.63120	737.045	19.46	0.7547	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			129.23120	118.245	19.46	0.2453	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,532.74740	2,536.099	22.37	0.9877	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			5.34740	4.199	22.37	0.0123	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			55.77680	49.836	21.16	0.1109	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,313.17680	1,311.736	21.16	0.8891	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,751.35140	2,754.963	22.96	0.9910	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.95140	3.064	22.96	0.0090	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,078.10770	1,074.886	20.39	0.8440	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			80.70770	72.986	20.39	0.1560	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,168.16650	1,165.663	20.67	0.8600	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			72.46650	65.463	20.67	0.1400	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			15.64230	14.658	15.44	0.0479	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,153.34230	1,147.858	15.44	0.9521	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			533.60250	525.114	18.02	0.6192	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			238.30250	225.214	18.02	0.3808	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,120.50400	3,124.213	24.49	0.9892	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		5.20400	4.313	24.49	0.0108	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		2,623.86950	2,627.443	23.07	0.9811	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		8.56950	7.543	23.07	0.0189	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call		446.22460	431.327	16.62	0.6099	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put		241.52460	231.227	16.62	0.3901	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		757.81210	751.695	19.00	0.7247	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		162.51210	151.795	19.00	0.2753	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put		119.85490	111.063	15.92	0.2328	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call		667.95490	654.563	15.92	0.7672	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		170.66380	160.525	18.97	0.2739	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		813.86380	808.425	18.97	0.7261	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,971.95960	2,975.519	23.79	0.9825	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		8.75960	7.619	23.79	0.0175	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		53.15170	46.035	15.18	0.1159	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		949.95170	938.135	15.18	0.8841	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,470.20230	1,468.939	20.69	0.8699	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		77.40230	71.439	20.69	0.1301	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,816.89220	2,819.343	22.74	0.9585	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		25.29220	23.043	22.74	0.0415	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		554.70030	540.079	16.24	0.6144	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		296.30030	286.379	16.24	0.3856	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		682.89840	674.934	17.78	0.6217	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		291.29840	278.634	17.78	0.3783	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		792.40620	785.361	18.17	0.6661	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		250.80620	239.061	18.17	0.3339	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,323.87010	3,326.855	22.69	0.9791	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		12.27010	10.555	22.69	0.0209	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		112.72460	105.049	15.22	0.1903	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		906.32460	893.949	15.22	0.8097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		690.67830	676.479	15.75	0.6725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		252.97830	243.379	15.75	0.3275	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,296.66150	2,291.054	17.66	0.9824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		8.96150	7.954	17.66	0.0176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,940.22770	1,939.576	20.76	0.8775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		87.92770	82.676	20.76	0.1225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		924.06840	911.429	15.21	0.7912	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		136.36840	128.329	15.21	0.2088	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,886.87520	2,889.784	22.42	0.9472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		34.57520	32.884	22.42	0.0528	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,724.67980	2,726.620	22.31	0.9377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		42.37980	39.719	22.31	0.0623	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,791.28900	2,793.653	22.36	0.9418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		38.98900	36.753	22.36	0.0582	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		627.93190	613.471	15.96	0.6327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		300.23190	290.371	15.96	0.3673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		699.87840	691.457	17.47	0.6009	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	13.65	Call			337.57840	324.557	17.47	0.3991	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			314.02670	301.425	17.66	0.3761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			756.32670	748.324	17.66	0.6239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			844.59770	831.380	15.32	0.7564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			166.89770	158.280	15.32	0.2436	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			438.42110	424.129	16.77	0.4908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			510.72110	501.029	16.77	0.5092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,829.46480	2,832.056	22.38	0.9440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			37.16480	35.156	22.38	0.0560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			816.75660	803.354	15.37	0.7432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			179.05660	170.254	15.37	0.2568	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			484.31210	469.763	16.52	0.5287	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			446.61210	436.663	16.52	0.4713	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,031.10940	3,034.708	22.52	0.9545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			28.80940	27.808	22.52	0.0455	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,743.74260	3,749.076	22.99	0.9784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			11.44260	12.176	22.99	0.0216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,332.92060	1,323.616	14.68	0.9152	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			45.22060	40.516	14.68	0.0848	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			474.90860	465.024	16.62	0.4887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			462.60860	448.124	16.62	0.5113	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,566.76230	1,558.885	15.27	0.9441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			29.06230	25.784	15.27	0.0559	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,078.87120	1,067.478	15.00	0.8481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			91.17120	84.378	15.00	0.1519	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,807.34880	1,800.496	16.06	0.9619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			19.64880	17.396	16.06	0.0381	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,471.68120	1,463.294	14.95	0.9348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			33.98120	30.194	14.95	0.0652	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			598.85260	589.713	17.11	0.5550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			386.55260	372.813	17.11	0.4450	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,614.57580	1,606.930	15.43	0.9482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			26.87580	23.830	15.43	0.0518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,710.68120	1,703.458	15.75	0.9556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			22.98120	20.358	15.75	0.0444	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,424.44300	1,415.777	14.79	0.9297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			36.74300	32.677	14.79	0.0703	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,826.74210	1,819.959	16.13	0.9631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			19.04210	16.858	16.13	0.0369	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			221.55020	212.219	15.60	0.2988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			739.25020	725.319	15.60	0.7012	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			419.18800	409.195	16.43	0.4537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			506.88800	492.295	16.43	0.5463	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			233.04640	223.604	15.66	0.3095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			720.74640	706.704	15.66	0.6905	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			81.80870	75.357	14.94	0.1391	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,119.50870	1,108.457	14.94	0.8609	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			673.10450	658.819	15.81	0.6617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			265.40450	255.719	15.81	0.3383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			938.96340	926.439	15.19	0.7973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			131.26340	123.339	15.19	0.2027	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			796.85960	783.309	15.42	0.7328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			189.15960	180.210	15.42	0.2672	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			865.85530	852.785	15.29	0.7661	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			158.15530	149.685	15.29	0.2339	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,015.41910	1,003.502	15.08	0.8264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			107.71910	100.402	15.08	0.1736	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			318.56480	308.639	16.04	0.3818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			606.26480	591.739	16.04	0.6182	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			497.75330	483.172	16.47	0.5392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			430.05330	420.072	16.47	0.4608	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			665.48320	656.811	17.35	0.5860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			353.18320	339.912	17.35	0.4140	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,117.70230	5,113.102	21.44	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00230	0.002	21.44	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			112.43760	106.038	20.25	0.1531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,694.73760	1,692.938	20.25	0.8469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			114.52240	108.031	20.21	0.1556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,676.82240	1,674.931	20.21	0.8444	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			999.86860	987.826	15.10	0.8208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			112.16860	104.726	15.10	0.1792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			113.47490	107.030	20.23	0.1544	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,685.77490	1,683.930	20.23	0.8456	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,520.51470	3,524.467	23.52	0.9601	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			27.11470	26.267	23.52	0.0399	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,985.36500	2,988.094	22.58	0.9407	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			41.96500	39.894	22.58	0.0593	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			640.73460	626.157	16.04	0.6201	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			334.13460	324.357	16.04	0.3799	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			803.50590	795.862	17.70	0.6243	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			330.10590	317.662	17.70	0.3757	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			817.92680	810.390	17.75	0.6295	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			324.52680	312.190	17.75	0.3705	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			236.83200	227.596	15.55	0.2981	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			790.33200	776.196	15.55	0.7019	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,371.66290	1,367.638	18.93	0.7430	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			234.56290	225.438	18.93	0.2570	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,859.16920	1,857.703	19.89	0.8196	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			158.96920	152.303	19.89	0.1804	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			936.77770	929.885	17.72	0.6271	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			369.97770	357.885	17.72	0.3729	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,705.24750	3,708.997	23.69	0.9413	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	31/10/2018	Foreign Exchange Option	17.02	Call			48.44750	46.997	23.69	0.0587	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,170.78600	3,173.540	22.46	0.9229	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			63.98600	61.540	22.46	0.0771	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			734.89350	720.088	15.91	0.6268	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			371.69350	362.088	15.91	0.3732	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			844.04040	836.521	17.45	0.5966	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			407.24040	394.521	17.45	0.4034	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			289.92010	280.512	15.58	0.3158	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			844.82010	830.212	15.58	0.6842	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,494.29870	3,499.319	23.13	0.9317	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			56.09870	55.819	23.13	0.0683	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			68.57120	61.667	14.81	0.0997	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,540.37120	1,528.167	14.81	0.9003	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			401.12710	388.506	17.52	0.3934	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			889.32710	882.006	17.52	0.6066	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,685.31120	1,682.884	19.40	0.7784	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			210.81120	202.984	19.40	0.2216	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			52.37230	48.734	15.20	0.0776	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,773.07230	1,763.935	15.20	0.9224	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,572.52950	2,566.510	16.21	0.9793	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			11.82950	11.310	16.21	0.0207	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			498.07740	488.635	16.26	0.4327	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			668.77740	653.835	16.26	0.5673	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,366.81410	3,369.997	22.38	0.9118	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			81.51410	78.997	22.38	0.0882	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			815.43340	800.182	15.84	0.6328	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			400.73340	391.182	15.84	0.3672	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			1,063.42390	1,057.176	17.78	0.6327	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			398.12390	386.176	17.78	0.3673	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			864.58320	857.046	17.26	0.5727	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			479.28320	466.046	17.26	0.4273	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,958.65400	3,962.900	23.71	0.9315	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			63.35400	61.900	23.71	0.0685	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			771.91510	763.783	16.92	0.5307	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			555.51510	541.583	16.92	0.4693	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,409.87840	2,410.269	20.31	0.8439	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			153.47840	148.069	20.31	0.1561	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			872.49500	857.203	15.73	0.6463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			393.79500	384.303	15.73	0.3537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,646.16550	2,647.273	20.67	0.8622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			134.86550	130.173	20.67	0.1378	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			221.61590	212.810	15.18	0.2362	0.00	0	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,872.11950	1,870.290	19.43	0.7777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,880.65700	1,878.869	19.45	0.7789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			232.28930	224.622	19.42	0.2235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,863.58930	1,861.722	19.42	0.7765	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	14.75	Put			1,595.64290	1,592.455	18.94	0.7338	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			284.34290	275.355	18.94	0.2662	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			230.81950	223.190	19.43	0.2223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			311.12220	301.461	18.66	0.2881	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			0.00000	1,476.735	18.68	0.7134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			0.00000	299.635	18.68	0.2866	898,904.10	3,000	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,344.20670	1,339.611	18.36	0.6865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			342.90670	332.511	18.36	0.3135	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			229.35700	221.769	19.45	0.2211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			415.34220	403.505	17.78	0.3688	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,543.75690	1,531.679	14.84	0.8682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			105.05690	98.779	14.84	0.1318	296,337.60	3,000	147,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			994.33530	979.193	15.42	0.7017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			305.63530	296.293	15.42	0.2983	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,472.42220	1,468.561	18.66	0.7119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			90.32240	84.919	14.88	0.1163	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			799.21500	783.985	15.97	0.6092	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			460.51500	451.085	15.97	0.3908	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,760.01390	1,749.986	14.95	0.9046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			71.31390	67.086	14.95	0.0954	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			1,106.64220	1,100.605	17.78	0.6312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			619.58140	605.148	16.65	0.5070	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,670.32180	1,667.520	19.09	0.7463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			269.02180	260.420	19.09	0.2537	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,071.86000	1,056.928	15.30	0.7320	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			263.16000	254.028	15.30	0.2680	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,629.02240	1,617.819	14.88	0.8837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			450.81060	438.379	17.55	0.3946	876,758.80	2,000	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			538.09720	528.862	16.22	0.4300	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			726.79720	711.762	16.22	0.5700	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,804.16370	1,802.018	19.32	0.7677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			242.86370	234.918	19.32	0.2323	939,672.40	4,000	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			680.88140	672.248	16.65	0.4930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			187.30250	178.890	15.06	0.2081	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			976.62350	969.769	17.46	0.5951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			465.32350	452.668	17.46	0.4049	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			873.14720	865.645	17.19	0.5629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			511.84720	498.545	17.19	0.4371	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,012.11060	1,005.479	17.55	0.6054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			850.98590	835.698	15.80	0.6356	835,697.90	1,000	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			511.54890	502.237	16.14	0.4171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			750.24890	735.137	16.14	0.5829	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,711.84000	1,709.246	19.16	0.7532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			260.54000	252.146	19.16	0.2468	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,246.00250	1,231.789	15.06	0.7919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,160.31590	1,145.710	15.18	0.7638	0.00	0	231,517

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	11.64	Call			1,858.21400	1,848.940	14.99	0.9181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			59.51400	56.041	14.99	0.0819	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,876.35050	3,880.345	23.25	0.9223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			75.05050	73.245	23.25	0.0777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			412.28590	402.798	15.80	0.3644	604,196.85	1,500	147,500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			890.59320	875.831	15.70	0.6394	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			423.39320	413.931	15.70	0.3606	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,178.24790	1,172.363	17.79	0.6356	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			425.44790	414.263	17.79	0.3644	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			880.66260	873.028	17.05	0.5523	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			547.86260	534.928	17.05	0.4477	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,189.20980	4,193.214	23.52	0.9242	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			76.40980	75.114	23.52	0.0758	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,562.11000	3,565.103	22.34	0.9019	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			99.31000	97.003	22.34	0.0981	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			379.57290	370.156	15.53	0.3348	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			950.17290	935.456	15.53	0.6652	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			420.83150	411.327	15.54	0.3428	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			988.43150	974.327	15.54	0.6572	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			353.99030	344.504	15.32	0.3048	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,083.19030	1,069.204	15.32	0.6952	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			963.82350	949.797	15.62	0.6454	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			444.62350	435.097	15.62	0.3546	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,307.71320	1,302.072	17.88	0.6413	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			446.91320	436.772	17.88	0.3587	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,883.52560	1,880.444	18.95	0.7334	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			324.62560	317.344	18.95	0.2666	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,419.63950	1,414.129	17.96	0.6452	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			465.83950	456.628	17.96	0.3548	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			387.27970	377.747	15.31	0.3111	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,123.47970	1,110.247	15.31	0.6889	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,028.40560	1,015.165	15.57	0.6507	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			462.20560	452.665	15.57	0.3493	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			628.60610	617.898	17.13	0.4422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,081.80610	1,074.598	17.13	0.5578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,899.50170	1,891.525	14.12	0.8861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			102.70170	98.225	14.12	0.1139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,694.24720	1,684.065	14.50	0.8428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			157.44720	150.765	14.50	0.1572	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			704.65970	695.781	16.21	0.4421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			851.45970	839.081	16.21	0.5579	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,154.54840	2,148.577	13.67	0.9273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			57.74840	55.277	13.67	0.0727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,275.54640	3,271.543	14.51	0.9869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.74640	8.243	14.51	0.0131	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,949.03050	1,941.505	14.03	0.8952	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			92.23050	88.205	14.03	0.1048	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,391.34500	1,385.582	17.79	0.6284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			508.14500	498.882	17.79	0.3716	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,207.67830	1,194.654	15.23	0.7057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			370.87830	361.354	15.23	0.2943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			336.86980	330.414	19.02	0.2616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,070.06980	2,067.115	19.02	0.7384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			340.17710	333.664	18.99	0.2638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,053.37710	2,050.364	18.99	0.7362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,962.24630	1,958.893	18.85	0.7237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			359.04630	352.193	18.85	0.2763	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			338.51890	332.035	19.01	0.2627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,061.71890	2,058.735	19.01	0.7373	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			200.98800	192.862	14.72	0.1858	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,603.48800	1,591.762	14.72	0.8142	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			478.13680	468.637	15.51	0.3440	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,094.03680	1,081.037	15.51	0.6560	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,537.99390	1,532.876	18.05	0.6494	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			483.89390	475.276	18.05	0.3506	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			503.25240	493.833	15.57	0.3538	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,076.15240	1,063.134	15.57	0.6462	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,669.69340	1,665.245	18.14	0.6543	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			501.29340	493.145	18.14	0.3457	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			457.60100	448.219	15.34	0.3220	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,209.20100	1,196.119	15.34	0.6780	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,164.57170	1,151.528	15.45	0.6618	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			492.97170	483.628	15.45	0.3382	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			746.31010	737.819	16.18	0.4356	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			927.91010	915.719	16.18	0.5644	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,801.54880	1,797.719	18.24	0.6590	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			517.04880	509.319	18.24	0.3410	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			572.89680	564.388	15.61	0.3599	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,158.39680	1,145.988	15.61	0.6401	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,233.22680	1,219.156	15.40	0.6671	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			507.72680	497.556	15.40	0.3329	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			200.01570	192.218	14.25	0.1731	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,790.71570	1,779.018	14.25	0.8269	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,073.45410	3,067.462	12.37	0.9815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			14.25410	11.962	12.37	0.0185	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,720.03080	1,707.304	14.61	0.8000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			250.83080	241.804	14.61	0.2000	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,474.55790	1,468.760	17.59	0.5969	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,316.36860	1,309.905	17.29	0.5656	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			392.93790	386.992	19.14	0.2648	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			702.59450	692.461	17.30	0.4330	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,323.39450	1,316.960	17.30	0.5670	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		699.63440	689.530	17.32	0.4315	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,330.43440	1,324.030	17.32	0.5685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		705.56860	695.405	17.29	0.4344	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		643.75790	634.260	17.59	0.4031	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		574.98630	565.409	15.58	0.3553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,194.18630	1,180.909	15.58	0.6447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,412.90980	1,399.650	15.21	0.7152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		413.70980	404.150	15.21	0.2848	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		2,443.73790	2,441.492	19.14	0.7352	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		525.31670	515.619	15.46	0.3298	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,293.71670	1,280.219	15.46	0.6702	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,933.55270	1,929.292	18.41	0.6634	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		531.95270	523.892	18.41	0.3366	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		616.94060	607.347	15.70	0.3643	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,199.44060	1,186.047	15.70	0.6357	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		2,078.71760	2,074.170	18.61	0.6666	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		552.51760	543.870	18.61	0.3334	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		548.97890	539.149	15.56	0.3274	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,362.77890	1,348.849	15.56	0.6726	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		664.13180	654.374	15.85	0.3691	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,239.33180	1,225.374	15.85	0.6309	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		569.17390	559.308	15.63	0.3251	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,424.27390	1,410.008	15.63	0.6749	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		2,230.46690	2,225.826	18.80	0.6716	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		565.56690	556.526	18.80	0.3284	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		709.98660	700.049	15.96	0.3730	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,279.18660	1,264.849	15.96	0.6270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,228.41140	1,214.400	16.22	0.6015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		809.91140	800.500	16.22	0.3985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,162.80200	3,153.971	13.07	0.9647	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		34.30200	30.071	13.07	0.0353	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,759.65850	1,747.060	15.20	0.7566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		381.15850	373.160	15.20	0.2434	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,232.88520	1,218.851	16.21	0.6031	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		804.38520	794.951	16.21	0.3969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,518.27470	2,514.445	19.18	0.6968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		526.77470	518.345	19.18	0.3032	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,237.38290	1,223.320	16.20	0.6047	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		798.88290	789.420	16.20	0.3953	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		587.98760	578.008	15.68	0.3226	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,485.78760	1,471.008	15.68	0.6774	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,365.28410	2,360.516	18.95	0.6740	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		583.08410	573.516	18.95	0.3260	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		749.52670	739.371	16.06	0.3752	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,320.02670	1,305.171	16.06	0.6248	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,546.78630	1,531.619	15.74	0.6799	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	31/10/2019	Foreign Exchange Option	13.00	Put			606.38630	596.219	15.74	0.3201	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,524.97440	2,520.082	19.13	0.6786	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			595.37440	585.482	19.13	0.3214	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			797.86490	787.460	16.18	0.3803	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,348.26490	1,332.860	16.18	0.6197	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,602.57890	1,586.983	15.78	0.6822	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,659.62860	2,654.561	19.27	0.6811	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			609.92860	599.561	19.27	0.3189	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			622.27890	611.983	15.78	0.3178	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			841.49380	830.911	16.26	0.3829	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,385.89380	1,370.011	16.26	0.6171	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,208.06230	6,209.347	22.25	0.8792	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			207.66230	203.447	22.25	0.1208	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			671.67190	660.393	19.01	0.3424	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,482.07190	2,476.293	19.01	0.6576	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			669.72000	658.459	19.03	0.3415	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,490.12000	2,484.359	19.03	0.6585	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			673.63120	662.328	19.00	0.3432	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,474.03120	2,468.228	19.00	0.6568	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			637.75720	627.397	15.80	0.3151	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,662.05720	1,646.097	15.80	0.6849	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,809.97450	2,804.863	19.41	0.6839	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			624.27450	613.563	19.41	0.3161	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			884.17150	873.674	16.35	0.3854	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,421.27150	1,405.174	16.35	0.6146	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			925.27200	914.257	16.42	0.3879	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,452.27200	1,435.357	16.42	0.6121	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			965.73220	954.526	16.48	0.3899	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,485.43220	1,467.926	16.48	0.6101	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			1,006.52860	994.999	16.55	0.3917	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,518.82860	1,500.799	16.55	0.6083	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			1,044.55560	1,032.774	16.60	0.3939	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,544.05560	1,525.474	16.60	0.6061	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			1,085.20100	1,073.171	16.65	0.3949	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,581.40100	1,562.271	16.65	0.6051	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,102.05170	1,085.222	18.11	0.4542	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,012.05170	2,002.422	18.11	0.5458	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,099.23180	1,082.419	18.12	0.4532	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,019.23180	2,009.619	18.12	0.5468	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,096.42100	1,079.626	18.13	0.4523	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,026.42100	2,016.826	18.13	0.5477	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,150.06610	2,142.675	18.35	0.5483	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,144.46610	1,126.875	18.35	0.4517	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,254.36550	1,237.444	18.37	0.4703	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,120.66550	2,113.345	18.37	0.5297	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,251.45970	1,234.556	18.38	0.4695	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	14/09/2020	Foreign Exchange Option	15.36	Put			2,127.75970	2,120.456	18.38	0.5305	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,257.27110	1,240.341	18.36	0.4712	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,113.57110	2,106.241	18.36	0.5288	0.00	0	0
Total \$ / R Option												8,223,863.93	92,663	3,873,555
Total \$ / R												383,674,106.33	121,080	5,137,090
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.12580		13.13040			0.0000	4,620,281.60	352	211
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				13.28310		13.28770			0.0000	4,675,651.20	352	352
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				13.43290		13.43870			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.74550		13.74920			0.0000	0.00	0	0
Total \$ / R MAXI Future												9,295,932.80	704	573
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				1,120.83690	517.440	22.99	0.0320	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				81,080.83690	80,937.440	22.99	0.9680	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				1,086.35180	500.806	23.09	0.0310	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				82,046.35180	81,920.806	23.09	0.9690	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				1,156.49320	534.719	22.89	0.0331	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				80,116.49320	79,954.719	22.89	0.9669	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				24,383.31680	23,281.761	18.34	0.3039	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				96,613.31680	95,971.761	18.34	0.6961	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				24,162.98940	23,067.356	18.36	0.3016	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				97,392.98940	96,757.356	18.36	0.6984	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				24,605.72140	23,498.246	18.32	0.3063	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				95,835.72140	95,188.246	18.32	0.6937	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				21,529.75600	20,809.419	19.59	0.2092	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				196,659.75600	196,519.419	19.59	0.7908	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				21,394.39330	20,677.729	19.60	0.2080	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				197,524.39330	197,387.729	19.60	0.7920	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				21,259.95650	20,547.228	19.62	0.2069	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				198,389.95650	198,257.228	19.62	0.7931	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				70,259.44860	69,246.054	17.30	0.4330	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				132,339.44860	131,696.054	17.30	0.5670	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				69,963.44270	68,953.012	17.32	0.4315	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				133,043.44270	132,403.012	17.32	0.5685	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				70,556.86060	69,540.509	17.29	0.4344	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				131,636.86060	130,990.509	17.29	0.5656	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												9,295,932.80	704	573
£ / R	On	18/06/2018	Foreign Exchange Future					17.58420	17.60450		0.0000	21,980,250.00	1,250	216,876
£ / R	On	17/09/2018	Foreign Exchange Future					17.87180	17.89260		0.0000	53,615.40	3	42,820
£ / R	On	14/12/2018	Foreign Exchange Future					18.14960	18.17150		0.0000	0.00	0	7,687
£ / R	On	18/03/2019	Foreign Exchange Future					18.45940	18.47690		0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future					18.75040	18.76750		0.0000	0.00	0	5,465

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												22,033,865.40	1,253	277,780
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		17,404.50000	17,384.200	20.29	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	20.29	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		110.19990	80.453	20.07	0.2721	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		395.69990	386.253	20.07	0.7279	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		272.14550	229.922	19.07	0.5773	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		167.64550	145.722	19.07	0.4227	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		2,795.93730	2,815.952	33.34	0.9993	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		0.43730	0.152	33.34	0.0007	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		107.45360	78.224	20.12	0.2660	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		402.95360	394.023	20.12	0.7340	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		104.76390	76.049	20.16	0.2600	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		410.26390	401.849	20.16	0.7400	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		484.78430	453.940	16.74	0.4215	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		842.18430	832.140	16.74	0.5785	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		481.32850	450.587	16.76	0.4192	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		848.72850	838.787	16.76	0.5808	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		488.25890	457.320	16.73	0.4239	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		835.65890	825.520	16.73	0.5761	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		888.63100	849.758	16.17	0.5286	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		837.13100	820.158	16.17	0.4714	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		884.15760	845.338	16.18	0.5268	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		842.65760	825.738	16.18	0.4732	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		893.11800	854.202	16.17	0.5305	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		831.61800	814.602	16.17	0.4695	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		1,168.38600	1,136.587	16.36	0.5541	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		981.48600	967.187	16.36	0.4459	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		1,163.84550	1,132.078	16.37	0.5526	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		986.94550	972.678	16.37	0.4474	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		1,159.32040	1,127.578	16.38	0.5511	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		992.42040	978.178	16.38	0.4489	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		1,330.46900	1,302.789	16.60	0.5485	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,192.96900	1,182.389	16.60	0.4515	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,326.10380	1,298.466	16.61	0.5473	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,198.60380	1,188.066	16.61	0.4527	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,334.84720	1,307.133	16.60	0.5498	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,187.34720	1,176.733	16.60	0.4502	0.00	0	0	
Total £ / R Option												0.00	0	1,000
Total £ / R												22,033,865.40	1,253	278,780
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11949	0.12003			0.0000	0.00	0	8,296	
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12170	0.12226			0.0000	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12390	0.12447			0.0000	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12882	0.12937			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 ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			4.98230	2.655	28.18	0.0161	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,001.98230	1,053.955	28.18	0.9839	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			4.24060	3.507	50.22	0.0124	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,001.24060	2,054.807	50.22	0.9876	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			133.80970	94.877	17.95	0.4365	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			130.80970	146.177	17.95	0.5635	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			201.74930	201.449	19.74	0.2763	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			976.14930	1,031.349	19.74	0.7237	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			93.60900	99.753	23.59	0.1390	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,868.00900	1,929.653	23.59	0.8610	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			536.20670	515.883	17.04	0.5807	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			310.60670	345.783	17.04	0.4193	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			823.08680	806.164	17.03	0.6270	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			375.68680	416.264	17.03	0.3730	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			429.24590	428.957	19.15	0.3885	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			981.84590	1,039.056	19.15	0.6115	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,503.96760	1,457.838	14.08	0.8915	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			56.56760	67.938	14.08	0.1085	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			891.01400	898.401	18.47	0.5174	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			953.71400	1,016.501	18.47	0.4826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			576.74220	591.067	19.68	0.3736	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,639.44220	1,709.167	19.68	0.6264	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,347.46020	1,342.146	16.63	0.6943	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			410.16020	460.246	16.63	0.3057	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			15.50020		15.44110			0.0000	78,896,018.00	5,090	104,218
€ / R	On	16/07/2018	Foreign Exchange Future			15.59310		15.53400			0.0000	0.00	0	34
€ / R	On	31/07/2018	Foreign Exchange Future			15.64120		15.58210			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.79710		15.73750			0.0000	47,391.30	3	93,567
€ / R	On	14/12/2018	Foreign Exchange Future			16.09050		16.03080			0.0000	0.00	0	8,875
€ / R	On	18/03/2019	Foreign Exchange Future			16.42290		16.35770			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.73770		16.66830			0.0000	0.00	0	5,256
Total € / R Future												78,943,409.30	5,093	216,791
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			427.24350	357.761	19.28	0.7593	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			68.34350	57.961	19.28	0.2407	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			38.29520	22.172	19.44	0.1090	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			479.39520	522.372	19.44	0.8910	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			300.64350	233.411	18.63	0.6218	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			111.74350	103.611	18.63	0.3782	3,066,678.38	29,598	29,734

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	14.30	Put			1.82010	0.669	22.36	0.0044	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,142.92010	1,200.869	22.36	0.9956	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			2.62820	1.115	21.86	0.0072	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			1,043.72820	1,101.315	21.86	0.9928	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,431.74560	1,490.348	23.82	0.9990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.64560	0.148	23.82	0.0010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,441.15740	2,500.200	20.38	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.05740	0.000	20.38	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,941.26720	2,000.200	22.35	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.16720	0.000	22.35	0.0000	0.82	2,048	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,192.61740	1,250.717	22.61	0.9965	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1.51740	0.517	22.61	0.0035	2,118.45	4,096	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			36.75500	27.526	20.05	0.1294	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			595.65500	527.326	20.05	0.8706	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,188.91230	6,129.822	62.58	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.01230	0.022	62.58	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,471.66150	1,530.320	24.02	0.9992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.56150	0.120	24.02	0.0008	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			9.99090	5.460	22.37	0.0297	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,008.89090	945.260	22.37	0.9703	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,168.95020	3,109.816	34.98	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.05020	0.016	34.98	0.0001	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,691.40210	1,750.212	23.34	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.30210	0.012	23.34	0.0001	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			162.68750	160.616	18.16	0.5155	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			211.58750	150.416	18.16	0.4845	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			293.16330	314.917	18.79	0.7384	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			102.06330	64.717	18.79	0.2616	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,109.04630	5,050.034	62.58	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.14630	0.234	62.58	0.0007	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			158.53120	155.390	18.13	0.5052	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			217.43120	155.190	18.13	0.4948	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			154.45880	150.816	18.17	0.4950	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			223.35880	160.616	18.17	0.5050	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			48.20060	35.249	15.13	0.0999	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			882.20060	928.349	15.13	0.9001	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			212.07450	176.961	15.43	0.3022	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			584.17450	608.161	15.43	0.6978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,255.71660	2,311.321	16.13	0.9727	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,250.38410	1,193.732	17.60	0.7268	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.82850	2.638	22.80	0.0047	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			479.26390	491.259	15.82	0.5001	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			591.76390	544.159	15.82	0.4999	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,844.45740	3,784.248	21.62	0.9679	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			21.95740	21.348	21.62	0.0321	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,543.51340	1,485.329	18.24	0.7874	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	13.50	Put			18.21660	14.221	16.13	0.0273	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			169.62720	171.010	18.26	0.2111	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,552.12720	1,493.910	18.26	0.7889	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			172.41170	173.860	18.22	0.2142	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,534.91170	1,476.760	18.22	0.7858	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			47.78010	35.696	13.78	0.0696	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			424.44770	434.203	16.12	0.4558	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			686.94770	637.103	16.12	0.5442	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,895.32850	5,835.538	22.80	0.9953	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			227.88410	230.832	17.60	0.2732	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			171.01340	172.429	18.24	0.2126	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,535.28010	1,582.796	13.78	0.9304	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,106.94520	2,049.113	18.21	0.7722	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			256.29140	258.125	18.22	0.2267	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,115.49140	2,057.625	18.22	0.7733	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			254.84300	256.647	18.24	0.2256	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,124.04300	2,066.147	18.24	0.7744	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			257.74520	259.613	18.21	0.2278	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			987.53210	1,008.836	15.13	0.5782	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			769.83210	725.936	15.13	0.4218	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			983.12360	1,004.296	15.14	0.5764	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			775.42360	731.396	15.14	0.4236	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			991.96000	1,013.395	15.12	0.5801	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			764.26000	720.495	15.12	0.4199	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			963.39480	982.089	15.64	0.5098	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,175.09480	1,124.389	15.64	0.4902	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			970.73420	989.619	15.61	0.5127	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,162.43420	1,111.919	15.61	0.4873	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			967.05380	985.846	15.62	0.5113	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,168.75380	1,118.146	15.62	0.4887	0.00	0	0
Total € / R Option												3,068,797.65	35,742	613,230
Total € / R												82,012,206.95	40,835	830,021
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.98940		9.97200			0.0000	2,607,233.40	261	15,639
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.11510		10.09780			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.23840		10.22190			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.37500		10.36000			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.50880		10.48850			0.0000	0.00	0	0
Total AU\$ / R Future												2,607,233.40	261	27,851
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			6.55290	4.733	20.26	0.0420	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			524.55290	505.333	20.26	0.9580	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			6.27500	4.471	20.37	0.0398	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			534.27500	515.072	20.37	0.9602	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.01070	4.254	20.49	0.0379	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	18/06/2018	Foreign Exchange Option	10.51	Put			544.01070	524.854	20.49	0.9621	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,088.51750	1,070.887	16.15	0.8644	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			58.42870	58.063	16.13	0.1399	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,070.62870	1,052.963	16.13	0.8601	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			57.36350	57.016	16.14	0.1377	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,079.56350	1,061.916	16.14	0.8623	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			56.31750	55.987	16.15	0.1356	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			98.79020	99.106	15.89	0.1685	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,366.89020	1,350.706	15.89	0.8315	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			100.96980	101.299	15.85	0.1717	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,349.06980	1,332.899	15.85	0.8283	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			99.87370	100.196	15.87	0.1701	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,357.97370	1,341.796	15.87	0.8299	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			0.00000	491.793	13.65	0.4746	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			0.00000	505.513	13.62	0.5318	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			0.00000	480.513	13.62	0.4682	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			0.00000	501.135	13.63	0.5286	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			0.00000	486.135	13.63	0.4714	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			0.00000	496.793	13.65	0.5254	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			410.49870	412.177	14.58	0.4056	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			921.99870	903.376	14.58	0.5944	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			407.61640	409.264	14.59	0.4034	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			929.11640	910.464	14.59	0.5966	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			404.75080	406.376	14.61	0.4011	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			936.25080	917.576	14.61	0.5989	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,607,233.40	261	27,851
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.10190		10.12860			0.0000	0.00	0	2,180
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.37740		10.40550			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,180
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.77090	0.113	16.84	0.0017	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			692.17090	718.213	16.84	0.9983	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.69650	0.098	16.84	0.0015	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			702.09650	728.198	16.84	0.9985	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.85260	0.129	16.84	0.0019	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			682.25260	708.229	16.84	0.9981	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,017.02810	989.831	13.67	0.8354	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			91.52810	92.431	13.67	0.1646	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,008.94520	981.786	13.67	0.8327	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			93.44520	94.386	13.67	0.1673	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,025.14220	997.907	13.67	0.8381	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			89.64220	90.507	13.67	0.1619	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,180
CHF / R	On	18/06/2018	Foreign Exchange Future			13.33910		13.31100			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.60720		13.57920			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.87350		13.84610			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.46080		14.42870			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			3.12960	1.701	26.66	0.0103	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,232.12960	1,202.601	26.66	0.9897	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			3.04730	1.650	26.75	0.0100	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,242.04730	1,212.550	26.75	0.9900	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.21450	1.753	26.58	0.0106	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,222.21450	1,192.653	26.58	0.9894	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			101.17390	105.597	18.46	0.1607	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,551.97390	1,528.397	18.46	0.8393	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			100.05060	104.417	18.48	0.1592	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,560.85060	1,537.217	18.48	0.8408	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			98.93940	103.247	18.49	0.1576	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,569.73940	1,546.047	18.49	0.8424	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			931.43370	948.574	14.40	0.7013	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			295.33370	285.074	14.40	0.2987	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			925.18260	942.236	14.41	0.6987	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			299.08260	288.736	14.41	0.3013	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			937.71050	954.944	14.39	0.7040	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			291.61050	281.444	14.39	0.2960	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			770.03030	782.607	15.52	0.4856	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,061.33030	1,041.807	15.52	0.5144	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			766.59650	779.129	15.54	0.4840	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,067.89650	1,048.329	15.54	0.5160	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			763.17360	775.668	15.55	0.4823	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,074.47360	1,054.868	15.55	0.5177	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			2.05200		2.05090			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.06850		2.06730			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.08500		2.08360			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11900		2.11740			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			81.44220	62.477	18.59	0.2072	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	18/06/2018	Foreign Exchange Option	2.02	Call			416.06870	403.354	18.21	0.7376	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			107.06870	83.354	18.21	0.2624	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			347.47800	329.880	17.83	0.6733	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			138.47800	109.880	17.83	0.3267	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			490.44220	482.477	18.59	0.7928	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,055.63290	1,032.081	15.69	0.6254	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			400.09290	388.731	15.82	0.3544	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,127.09290	1,103.731	15.82	0.6456	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			373.35630	362.228	15.95	0.3349	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,200.35630	1,177.228	15.95	0.6651	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			428.63290	417.081	15.69	0.3746	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,042.74460	2,044.995	14.16	0.8339	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			206.74460	194.995	14.16	0.1661	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,963.55900	1,964.962	14.16	0.8206	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			227.55900	214.962	14.16	0.1794	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,885.89240	1,886.421	14.16	0.8068	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			249.89240	236.421	14.16	0.1932	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,012.77740	2,006.525	14.44	0.7056	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			638.77740	616.525	14.44	0.2944	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,949.70000	1,942.855	14.45	0.6933	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			675.70000	652.855	14.45	0.3067	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,077.17410	2,071.511	14.43	0.7176	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			603.17410	581.511	14.43	0.2824	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08470		2.07660			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12530		2.11670			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.16600		2.15790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31420		2.30460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			21.56120	14.077	26.54	0.0453	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,455.56120	1,367.077	26.54	0.9547	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			18.39960	11.790	27.14	0.0381	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,552.39960	1,464.790	27.14	0.9619	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			25.33980	16.883	25.94	0.0540	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,359.33980	1,269.883	25.94	0.9460	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			135.62030	135.818	17.47	0.1434	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,468.62030	2,382.818	17.47	0.8566	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			126.29390	127.774	17.63	0.1354	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,559.29390	2,474.774	17.63	0.8646	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			117.61930	120.289	17.79	0.1280	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,650.61930	2,567.289	17.79	0.8720	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			548.74610	502.153	14.31	0.3272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,270.68400	1,303.066	14.38	0.6552	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			591.68400	543.066	14.38	0.3448	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,215.50000	1,245.893	14.44	0.6375	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			636.50000	585.893	14.44	0.3625	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,327.74610	1,362.153	14.31	0.6728	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,357.15170	2,408.399	15.31	0.7210	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			711.15170	666.399	15.31	0.2790	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,295.50570	2,345.257	15.35	0.7104	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			749.50570	703.257	15.35	0.2896	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,235.07140	2,283.336	15.39	0.6997	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			789.07140	741.336	15.39	0.3003	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			1.67290		1.67380			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69540		1.69630			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.71710		1.71790			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80950		1.81040			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			19.42850	10.200	21.92	0.0488	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			881.42850	881.200	21.92	0.9512	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			15.79020	8.118	22.85	0.0386	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			977.79020	979.118	22.85	0.9614	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			24.12600	12.994	20.99	0.0623	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			786.12600	783.994	20.99	0.9377	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,821.21310	1,818.922	19.43	0.8078	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			212.61150	200.089	19.10	0.2184	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,649.61150	1,646.089	19.10	0.7816	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			198.10190	186.224	19.28	0.2050	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,735.10190	1,732.224	19.28	0.7950	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			184.21310	172.922	19.43	0.1922	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,692.90890	1,675.883	15.21	0.8103	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			213.90890	204.883	15.21	0.1897	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,616.91910	1,598.993	15.22	0.7940	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			237.91910	227.993	15.22	0.2060	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,770.68530	1,754.529	15.20	0.8260	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			191.68530	183.529	15.20	0.1740	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,449.29960	1,431.603	16.35	0.5991	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			945.29960	936.603	16.35	0.4009	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,403.25870	1,385.824	16.45	0.5856	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			999.25870	990.824	16.45	0.4144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,496.81880	1,478.879	16.25	0.6128	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			892.81880	883.879	16.25	0.3872	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 Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12980		0.12980			0.0000	148,621.00	1,145	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.12880		0.12960			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12710		0.12890			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12610		0.12710			0.0000	288,769.00	2,290	1,093
Total KES / R Future												437,390.00	3,435	1,655
Total KES / R												437,390.00	3,435	1,655
NOK/R	On	18/06/2018	Foreign Exchange Future			1.63510		1.63020			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.66060		1.65550			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.68570		1.68070			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.73740		1.73200			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			9.23200		9.22540			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.34420		9.33730			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.45460		9.44820			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.96040		9.95260			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			4.27460	2.522	22.95	0.0232	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			618.87460	610.522	22.95	0.9768	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.10780	2.407	23.08	0.0222	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			628.70780	620.407	23.08	0.9778	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			4.44950	2.643	22.81	0.0243	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			609.04950	600.643	22.81	0.9757	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			115.06930	110.899	16.06	0.2493	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			697.76930	686.699	16.06	0.7507	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			113.24060	109.106	16.09	0.2458	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			705.94060	694.906	16.09	0.7542	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			111.44080	107.342	16.12	0.2425	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			714.14080	703.142	16.12	0.7575	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			690.95560	689.068	13.79	0.7391	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			162.75560	154.468	13.79	0.2609	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			683.97480	682.018	13.79	0.7354	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			165.77480	157.418	13.79	0.2646	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			677.03290	675.004	13.79	0.7317	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			168.83290	160.404	13.79	0.2683	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			628.76560	626.416	15.23	0.5410	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			596.16560	586.016	15.23	0.4590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			624.52050	622.164	15.25	0.5384	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			601.92050	591.764	15.25	0.4616	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			633.04130	630.694	15.22	0.5436	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			590.44130	580.294	15.22	0.4564	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			1.29440		1.29490			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.30310		1.30350			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31170		1.31220			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36490		1.36540			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			251.00000	256.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			351.00000	356.000		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			151.00000	156.000		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			665.00000	669.000		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			765.00000	769.000		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			565.00000	569.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			522.00000	517.000		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			422.00000	417.000		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			622.00000	617.000		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			454.00000	449.000		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			354.00000	349.000		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			554.00000	549.000		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			1.33970		1.34070			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34550		1.34660			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 QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO € On 18/06/2018 Foreign Exchange Future			1.18090		1.17600			0.0000	0.00	0	260
QUANTO € On 17/09/2018 Foreign Exchange Future			1.18930		1.18440			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	260
Total QUANTO € / \$									0.00	0	260
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.36910	0.11937	8.33130			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.21690	0.11937	8.17960			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		0.11937	100.88590	101.359	19.42	0.0968	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11937	3,487.88590	3,110.359	19.42	0.9032	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11937	93.51450	93.519	19.48	0.0903	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11937	3,580.51450	3,202.519	19.48	0.9097	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11937	108.78090	109.790	19.36	0.1037	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11937	3,395.78090	3,018.790	19.36	0.8963	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11937	28.73530	26.647	22.46	0.0271	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11937	5,615.73530	5,235.647	22.46	0.9729	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Put		0.11937	4,631.72430	4,251.675	20.61	0.9559	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Call		0.11937	44.72430	42.675	20.61	0.0441	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11937	1,046.90900	1,190.918	15.80	0.2933	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11937	5,450.90900	5,221.918	15.80	0.7067	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11937	1,104.86130	1,255.567	15.88	0.3040	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11937	5,308.86130	5,086.567	15.88	0.6960	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.11937	2,917.81900	3,207.138	17.52	0.5432	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.11937	2,821.81900	2,738.138	17.52	0.4568	0.00	0	20,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11937	1,075.61330	1,222.967	15.84	0.2986	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11937	5,379.61330	5,153.967	15.84	0.7014	0.00	0	0
Total R / ¥EN Option									0.00	0	71,200
Total R / ¥EN									0.00	0	71,483
SGD / R On 18/06/2018 Foreign Exchange Future			9.83660		9.83130			0.0000	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			9.97380		9.96860			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.10840		10.10320			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.67140		10.66450			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			29.13590	21.908	19.07	0.1617	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			297.83590	285.308	19.07	0.8383	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			27.66360	20.709	19.17	0.1540	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			306.36360	294.109	19.17	0.8460	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			30.67980	23.174	18.97	0.1698	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			289.37980	276.574	18.97	0.8302	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			292.93430	287.624	14.56	0.5012	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			324.33430	313.824	14.56	0.4988	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			288.81130	283.487	14.59	0.4960	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			330.21130	319.687	14.59	0.5040	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			297.10650	291.811	14.53	0.5064	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			318.50650	308.011	14.53	0.4936	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			857.43540	855.771	13.60	0.7966	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			124.23540	117.371	13.60	0.2034	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			849.87710	848.141	13.61	0.7935	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			126.67710	119.740	13.61	0.2065	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			865.02560	863.439	13.60	0.7997	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			121.82560	115.039	13.60	0.2003	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			314.29550	305.683	13.95	0.2991	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			981.21050	979.571	13.93	0.7060	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			306.71050	298.171	13.93	0.2940	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			974.98890	973.313	13.94	0.7034	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			310.48890	301.913	13.94	0.2966	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			968.79550	967.083	13.95	0.7009	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			2.89860		2.91370			0.0000	0.00	0	6,495
TRY / R	On	17/09/2018	Foreign Exchange Future			2.82630		2.83890			0.0000	0.00	0	10,220
TRY / R	On	14/12/2018	Foreign Exchange Future			2.75710		2.76920			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.69710		2.70750			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	16,715
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.00000	0.076	55.01	0.0012	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			746.30000	761.476	55.01	0.9988	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.00000	0.082	55.94	0.0013	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			756.30000	771.482	55.94	0.9987	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.00000	0.070	54.08	0.0012	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			736.30000	751.471	54.08	0.9988	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			13.13180	11.562	22.80	0.0800	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			534.23180	545.262	22.80	0.9200	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			12.50040	10.981	22.82	0.0765	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			543.60040	554.681	22.82	0.9235	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			13.79300	12.171	22.78	0.0836	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			524.89300	535.871	22.78	0.9164	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			86.54210	82.237	20.58	0.3326	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			287.34210	295.137	20.58	0.6674	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			83.89170	79.695	20.61	0.3247	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			294.69170	302.595	20.61	0.6753	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			89.26610	84.853	20.55	0.3406	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			280.06610	287.753	20.55	0.6594	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			34.39470	33.112	21.38	0.1258	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			856.89470	866.012	21.38	0.8742	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			33.50990	32.255	21.38	0.1231	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			866.00990	875.155	21.38	0.8769	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			35.30090	33.990	21.38	0.1286	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			847.80090	856.890	21.38	0.8714	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	16,715
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.28380		1.28930			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.24570		1.25140			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.20920		1.21490			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.12710		1.13230			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												488 768 073.30	39,163	1,817,134
Total Options												11 292 661.58	128,405	4,558,985
Grand Total:												500,060,734.88	167,568	6,376,119