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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2018 Foreign Exchange Future			13.07400		12.92420			0.0000	22,827,204.00	1,746	0
\$ / R On 15/06/2018 Foreign Exchange Future			13.12520		12.92590			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			13.13040		12.93110			0.0000	2,711,742,729.60	206,524	823,679
\$ / R On 20/06/2018 Foreign Exchange Future			13.13390		12.93440			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			13.14940		12.94970			0.0000	5,062,519.00	385	4,475
\$ / R On 02/07/2018 Foreign Exchange Future			13.15450		12.95480			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.15630		12.95650			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.15970		12.95980			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.16140		12.96150			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.18560		12.98520			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.19260		12.99190			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.19430		12.99360			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.19770		12.99700			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.20470		13.00370			0.0000	0.00	0	2,974
\$ / R On 02/08/2018 Foreign Exchange Future			13.20810		13.00710			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.21680		13.01550			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.22720		13.02560			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			13.25840		13.05560			0.0000	0.00	0	3,855
\$ / R On 03/09/2018 Foreign Exchange Future			13.26360		13.06060			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			13.28770		13.08390			0.0000	881,173,825.50	66,315	211,420
\$ / R On 28/09/2018 Foreign Exchange Future			13.30660		13.10200			0.0000	0.00	0	3,280

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2018	Foreign Exchange Future			13.31350		13.10860			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.35290		13.14660			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.35980		13.15320			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.36320		13.15650			0.0000	3,340,800.00	250	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.36490		13.15810			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.37180		13.16470			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.38550		13.17790			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.39070		13.18290			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.41470		13.20600			0.0000	3,353,675.00	250	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.43360		13.22410			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.43870		13.22900			0.0000	189,270,650.80	14,084	28,043
\$ / R	On	31/12/2018	Foreign Exchange Future			13.46720		13.25680			0.0000	3,366,800.00	250	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.47060		13.26010			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.51760		13.30590			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.51920		13.30750			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.54110		13.32880			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.56620		13.35330			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.59680		13.38270			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.61250		13.39740			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.61590		13.64100			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.62290		13.40710			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.67160		13.45270			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.72550		13.50320			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.73070		13.50810			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.74920		13.52550			0.0000	13,749,200.00	1,000	3,587
\$ / R	On	28/06/2019	Foreign Exchange Future			13.76840		13.80220			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.77250		13.55000			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			13.81380		13.85950			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.81520		13.59470			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.85510		13.82460			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.85920		13.64090			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.87850		13.66110			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.89780		13.96860			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.90050		13.68420			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.94040		13.72600			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			13.98030		14.08170			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.98440		13.77220			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.99960		13.78810			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.02430		14.13680			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.02710		13.81690			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.06700		13.85880			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.10970		13.90350			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.15230		13.94820			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.18950		13.98720			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.23620		14.03620			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.25000		14.05150			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.36440		14.15530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.48370		14.26370			0.0000	0.00	0	0
Total \$ / R Future												3,833,887,403.90	290,804	1,252,984
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			13.77950	0.000	12.47	0.0000	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			137.97950	274.000	12.47	1.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Call			0.00000	445.789	20.02	0.8853	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Put			0.00000	20.589	20.02	0.1147	823,568.00	40,000	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Call			0.00000	215.674	20.03	0.6404	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Put			0.00000	90.474	20.03	0.3596	1,809,476.00	20,000	20,000
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			7.06980	2.411	20.96	0.0174	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			582.96980	777.611	20.96	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			718.00130	540.124	20.65	0.8637	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,208.95710	2,009.813	28.24	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.05710	0.213	28.24	0.0012	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			451.66420	637.059	17.42	0.9573	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			20.56420	6.659	17.42	0.0427	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,931.10000	2,130.449	31.25	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.00000	0.049	31.25	0.0003	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			7.44350	24.528	20.88	0.1129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			776.34350	594.128	20.88	0.8871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			932.19080	1,131.467	22.17	0.9933	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			1.09080	1.067	22.17	0.0067	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			130.85770	257.623	18.35	0.6720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			159.75770	87.223	18.35	0.3280	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,431.12500	1,630.612	26.75	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.02500	0.212	26.75	0.0013	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			252.60980	412.930	17.92	0.8428	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			71.50980	32.530	17.92	0.1572	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,568.91730	2,369.663	29.57	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.01730	0.063	29.57	0.0004	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,779.16320	1,580.567	26.64	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.26320	0.967	26.64	0.0053	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			37.35910	97.151	19.32	0.3500	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			406.25910	266.751	19.32	0.6500	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,879.08280	1,680.277	27.01	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.18280	0.677	27.01	0.0038	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			62.12430	144.259	18.81	0.4677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			301.02430	183.859	18.81	0.5323	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			542.41260	734.896	18.37	0.9711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			11.31260	4.496	18.37	0.0289	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,588.90000	3,389.759	42.68	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.00000	0.159	42.68	0.0007	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,558.90000	3,359.750	42.18	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.00000	0.150	42.18	0.0006	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			51.28350	124.361	19.00	0.4205	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			340.18350	213.961	19.00	0.5795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00000	0.095	52.34	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,768.90000	4,569.695	52.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00000	0.093	52.34	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,778.90000	4,579.693	52.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00000	0.097	52.34	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,758.90000	4,559.697	52.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			96.30760	203.534	18.53	0.5854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			215.20760	123.134	18.53	0.4146	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,448.90000	3,249.719	40.35	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.00000	0.119	40.35	0.0005	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			114.47380	232.596	18.43	0.6340	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			183.37380	102.196	18.43	0.3660	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,178.96330	1,979.836	28.12	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.06330	0.236	28.12	0.0014	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			9.10130	30.524	20.65	0.1363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,598.91570	2,399.657	29.68	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.01570	0.057	29.68	0.0003	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			19.20460	57.455	19.94	0.2313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			548.10460	387.055	19.94	0.7687	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,228.90000	3,029.671	36.68	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.00000	0.071	36.68	0.0004	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			17.62670	53.662	20.02	0.2188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			566.52670	403.262	20.02	0.7812	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,448.90000	4,249.811	52.34	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00000	0.211	52.34	0.0007	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.92970	9.019	22.63	0.0452	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,071.82970	878.619	22.63	0.9548	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,498.92170	2,299.679	29.31	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.02170	0.079	29.31	0.0005	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.89410	15.373	21.48	0.0746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			903.79410	714.973	21.48	0.9254	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,478.90000	3,279.727	40.85	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.00000	0.127	40.85	0.0005	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.20760	6.654	23.31	0.0338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,171.10760	976.254	23.31	0.9662	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			4.74330	14.891	21.55	0.0724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			913.64330	724.491	21.55	0.9276	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,068.90000	3,869.960	50.67	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.00000	0.360	50.67	0.0012	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,348.90000	4,149.870	52.34	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00000	0.270	52.34	0.0009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			685.55630	882.958	19.80	0.9836	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			4.45630	2.558	19.80	0.0164	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			6.31770	20.390	21.08	0.0961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			825.21770	639.990	21.08	0.9039	0.00	0	2,415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,278.90000	4,079.919	52.34	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00000	0.319	52.34	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.48190	4.281	24.32	0.0221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,320.38190	1,123.881	24.32	0.9779	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			675.80770	873.054	19.70	0.9830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			4.70770	2.654	19.70	0.0170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.94280	12.315	21.95	0.0607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			972.84280	781.915	21.95	0.9393	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,718.90000	3,519.803	44.84	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.00000	0.203	44.84	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			5.21250	16.387	21.35	0.0792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			884.11250	695.986	21.35	0.9208	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,988.90000	3,789.919	49.34	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.00000	0.319	49.34	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,599.41310	1,401.442	25.97	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.51310	1.842	25.97	0.0098	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			16.16990	50.093	20.10	0.2068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			585.06990	419.693	20.10	0.7932	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.38040	16.920	21.28	0.0816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			874.28040	686.520	21.28	0.9184	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,368.93320	2,169.723	28.83	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.03320	0.123	28.83	0.0007	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			813.25990	1,012.008	21.03	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			2.15990	1.608	21.03	0.0102	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,858.90180	2,659.625	30.65	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.00180	0.025	30.65	0.0002	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,288.94350	2,089.762	28.53	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.04350	0.162	28.53	0.0010	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.03930	0.146	28.64	0.0009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,318.93930	2,119.746	28.64	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			636.95690	833.477	19.32	0.9802	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			5.85690	3.077	19.32	0.0198	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,068.99280	1,869.946	27.72	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.09280	0.346	27.72	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			2.41730	1.724	20.84	0.0110	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			793.51730	992.124	20.84	0.9890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			55.40520	132.041	18.92	0.4392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			324.30520	201.641	18.92	0.5608	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,731.10030	1,930.487	29.45	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00030	0.087	29.45	0.0005	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			4.21770	2.467	19.89	0.0158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			695.31770	892.866	19.89	0.9842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,618.90000	7,419.600	52.34	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	52.34	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			449.37380	302.397	19.51	0.6906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			30.47380	82.797	19.51	0.3094	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,031.71230	1,231.168	23.12	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.61230	0.768	23.12	0.0048	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			783.65690	982.186	20.75	0.9886	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			2.55690	1.786	20.75	0.0114	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.01310	0.182	27.20	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,481.11310	1,680.582	27.20	0.9989	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,161.38660	1,360.901	24.32	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.28660	0.501	24.32	0.0031	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,181.35480	1,380.869	24.50	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.25480	0.469	24.50	0.0029	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			2.28510	1.665	20.94	0.0106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			803.38510	1,002.065	20.94	0.9894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,331.18180	1,530.689	25.85	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.08180	0.289	25.85	0.0018	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.00330	0.134	28.10	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,581.10330	1,780.534	28.10	0.9992	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			872.63730	1,071.707	21.60	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			1.53730	1.307	21.60	0.0083	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			15.36590	5.462	17.90	0.0351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			496.46590	685.862	17.90	0.9649	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.18980	0.398	24.95	0.0024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,231.28980	1,430.798	24.95	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			3.38040	2.134	20.27	0.0137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			734.48040	932.534	20.27	0.9863	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			27.12380	9.525	17.52	0.0578	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			408.22380	589.925	17.52	0.9422	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,131.44170	1,330.953	24.05	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.34170	0.553	24.05	0.0034	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			165.91720	305.106	18.20	0.7351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			124.81720	64.706	18.20	0.2649	0.00	0	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			288.35000	455.035	17.82	0.8738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			57.25000	24.635	17.82	0.1262	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			3.99150	2.378	19.99	0.0152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			705.09150	902.778	19.99	0.9848	0.00	0	3,000
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			16.44990	6.204	17.00	0.0378	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			510.84990	700.104	17.00	0.9622	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			27.98940	18.812	16.38	0.0792	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			46.59930	28.055	16.22	0.1114	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			446.29930	627.455	16.22	0.8886	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			149.13180	96.022	17.13	0.2806	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			248.83180	395.422	17.13	0.7194	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			510.87700	699.360	16.26	0.9162	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			31.17700	19.960	16.26	0.0838	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			536.18900	727.664	16.45	0.9230	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			26.48900	18.264	16.45	0.0770	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			40.29420	24.158	16.12	0.0989	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		469.99420	653.558	16.12	0.9011	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put		48.84670	29.453	16.25	0.1158	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call		438.54670	618.853	16.25	0.8842	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,150.52860	2,951.237	29.50	0.9976	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		0.22860	0.637	29.50	0.0024	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,670.72920	2,471.675	26.87	0.9958	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		0.42920	1.075	26.87	0.0042	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call		738.57970	939.018	17.84	0.9585	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put		8.87970	9.618	17.84	0.0415	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		873.95030	709.754	20.76	0.8277	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		23.65030	59.154	20.76	0.1723	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put		63.92900	38.957	16.43	0.1440	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call		393.62900	568.357	16.43	0.8560	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call		527.68940	718.212	16.38	0.9208	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		1,158.46750	1,357.669	19.40	0.9864	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		3.66750	3.169	19.40	0.0136	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call		497.26390	680.439	15.83	0.8993	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put		42.46390	25.939	15.83	0.1007	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,041.84160	871.244	20.80	0.8674	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		16.64160	45.744	20.80	0.1326	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		311.71240	219.228	17.57	0.4678	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		146.51240	253.728	17.57	0.5322	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put		68.84580	43.473	16.15	0.1484	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call		425.34580	599.773	16.15	0.8516	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put		77.10430	50.000	16.18	0.1607	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call		426.90430	599.700	16.18	0.8393	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		699.25300	557.808	19.40	0.7202	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		60.75300	119.208	19.40	0.2798	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		902.14120	1,100.830	17.64	0.9638	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		10.64120	9.430	17.64	0.0362	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		813.55570	662.974	19.91	0.7702	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		45.05570	94.374	19.91	0.2298	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		885.10360	743.631	19.45	0.7445	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		70.30360	129.231	19.45	0.2555	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		2,730.42740	2,532.747	22.30	0.9852	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		2.32740	5.347	22.30	0.0148	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		25.46580	55.777	21.06	0.1189	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,483.56580	1,313.177	21.06	0.8811	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		2,950.28900	2,751.351	22.88	0.9890	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		2.18900	3.951	22.88	0.0110	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,239.07470	1,078.108	20.33	0.8349	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		40.97470	80.708	20.33	0.1651	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,332.76310	1,168.166	20.59	0.8514	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		36.36310	72.466	20.59	0.1486	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		24.04430	15.642	15.20	0.0499	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		961.04430	1,153.342	15.20	0.9501	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	13.50	Put			0.00000	533.603	18.10	0.6127	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			0.00000	238.303	18.10	0.3873	119,151.25	500	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,319.06660	3,120.504	24.33	0.9874	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.76660	5.204	24.33	0.0126	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,819.56070	2,623.870	22.80	0.9792	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.26070	8.570	22.80	0.0208	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			0.00000	446.225	16.77	0.6089	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			0.00000	241.525	16.77	0.3911	120,762.30	500	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			891.13160	757.812	19.01	0.7165	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			94.83160	162.512	19.01	0.2835	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			152.96580	119.855	16.11	0.2391	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			500.06580	667.955	16.11	0.7609	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			101.88610	170.664	18.98	0.2813	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			946.38610	813.864	18.98	0.7187	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,168.34440	2,971.960	23.63	0.9805	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.84440	8.760	23.63	0.0195	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			66.30150	53.152	15.51	0.1253	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			761.80150	949.952	15.51	0.8747	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,633.45780	1,470.202	20.66	0.8634	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			39.05780	77.402	20.66	0.1366	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,005.56920	2,816.892	22.69	0.9556	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			11.16920	25.292	22.69	0.0444	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			0.00000	554.700	16.43	0.6138	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			0.00000	296.300	16.43	0.3862	148,150.15	500	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			0.00000	682.898	17.91	0.6164	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			0.00000	291.298	17.91	0.3836	145,649.20	500	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			909.67320	792.406	18.28	0.6601	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			165.27320	250.806	18.28	0.3399	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,520.00320	3,323.870	22.76	0.9765	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			5.60320	12.270	22.76	0.0235	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			133.60590	112.725	15.44	0.1959	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			724.20590	906.325	15.44	0.8041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			531.80480	690.678	15.96	0.6704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			297.90480	252.978	15.96	0.3296	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,091.56030	2,296.661	17.74	0.9808	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			7.66030	8.961	17.74	0.0192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,106.63090	1,940.228	20.78	0.8727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			50.53090	87.928	20.78	0.1273	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			742.84220	924.068	15.43	0.7863	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			158.94220	136.368	15.43	0.2137	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,072.03270	2,886.875	22.28	0.9453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			15.93270	34.575	22.28	0.0547	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,906.18070	2,724.680	22.25	0.9348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			20.08070	42.380	22.25	0.0652	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,974.36260	2,791.289	22.26	0.9393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			18.26260	38.989	22.26	0.0607	0.00	0	1,550

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	12.96	Call			476.08980	627.932	16.16	0.6316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			352.18980	300.232	16.16	0.3684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			801.99910	699.878	17.62	0.5963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			235.89910	337.578	17.62	0.4037	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			217.48880	314.027	17.81	0.3811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			863.58880	756.327	17.81	0.6189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			670.92270	844.598	15.54	0.7522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			197.02270	166.898	15.54	0.2478	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			316.91630	438.421	16.95	0.4935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			593.01630	510.721	16.95	0.5065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,013.39430	2,829.465	22.27	0.9418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			17.29430	37.165	22.27	0.0582	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			646.04050	816.757	15.58	0.7393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			212.14050	179.057	15.58	0.2607	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			354.34720	484.312	16.71	0.5304	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			520.44720	446.612	16.71	0.4696	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,219.05890	3,031.109	22.30	0.9533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			12.95890	28.809	22.30	0.0467	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,940.70950	3,743.743	22.41	0.9794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			4.60950	11.443	22.41	0.0206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,134.04760	1,332.921	14.92	0.9095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			50.14760	45.221	14.92	0.0905	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			552.93340	474.909	16.81	0.4865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			336.83340	462.609	16.81	0.5135	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,359.82960	1,566.762	15.47	0.9396	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			25.92960	29.062	15.47	0.0604	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			888.37570	1,078.871	15.22	0.8424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			104.47570	91.171	15.22	0.1576	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,601.06590	1,807.349	16.23	0.9586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			17.16590	19.649	16.23	0.0414	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,266.66950	1,471.681	15.17	0.9298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			32.76950	33.981	15.17	0.0702	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			690.91990	598.853	17.27	0.5513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			274.81990	386.553	17.27	0.4487	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,407.76480	1,614.576	15.63	0.9440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			23.86480	26.876	15.63	0.0560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,504.12970	1,710.681	15.93	0.9519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			20.22970	22.981	15.93	0.0481	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,221.84170	1,424.443	15.02	0.9244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			37.94170	36.743	15.02	0.0756	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,620.51350	1,826.742	16.29	0.9599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			16.61350	19.042	16.29	0.0401	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			261.57410	221.550	15.80	0.3017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			575.47410	739.250	15.80	0.6983	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			488.82610	419.188	16.62	0.4525	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			372.72610	506.888	16.62	0.5475	0.00	0	4,000

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	12.80	Put			274.88440	233.046	15.86	0.3121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			558.78440	720.746	15.86	0.6879	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			93.36260	81.809	15.17	0.1449	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			927.26260	1,119.509	15.17	0.8551	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			516.11760	673.104	16.01	0.6599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			312.21760	265.405	16.01	0.3401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			756.46620	938.963	15.41	0.7923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			152.56620	131.263	15.41	0.2077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			627.82580	796.860	15.63	0.7292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			223.92580	189.160	15.63	0.2708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			690.02960	865.855	15.51	0.7617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			186.12960	158.155	15.51	0.2383	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			828.03710	1,015.419	15.30	0.8210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			124.13710	107.719	15.30	0.1790	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			373.14670	318.565	16.24	0.3825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			457.04670	606.265	16.24	0.6175	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			0.00000	497.753	16.66	0.5407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			0.00000	430.053	16.66	0.4593	11,181,385.80	26,000	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			0.00000	665.483	17.51	0.5817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			0.00000	353.183	17.51	0.4183	18,365,526.40	52,000	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,913.90090	5,117.702	21.58	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00090	0.002	21.58	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			66.88920	112.438	20.28	0.1584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,852.98920	1,694.738	20.28	0.8416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			68.30690	114.522	20.25	0.1610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,834.40690	1,676.822	20.25	0.8390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			813.32550	999.869	15.32	0.8154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			129.42550	112.169	15.32	0.1846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			67.59410	113.475	20.27	0.1597	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,843.69410	1,685.775	20.27	0.8403	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,705.83500	3,520.515	23.31	0.9592	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.83500	27.115	23.31	0.0408	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,165.52960	2,985.365	22.47	0.9386	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			17.52960	41.965	22.47	0.0614	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			0.00000	640.735	16.23	0.6195	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.00000	334.135	16.23	0.3805	167,067.30	500	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			0.00000	803.506	17.84	0.6195	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			0.00000	330.106	17.84	0.3805	165,052.95	500	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			925.81420	817.927	17.89	0.6247	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			227.81420	324.527	17.89	0.3753	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			275.65990	236.832	15.76	0.3007	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			624.25990	790.332	15.76	0.6993	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,505.01820	1,371.663	19.02	0.7381	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			161.61820	234.563	19.02	0.2619	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,010.51580	1,859.169	19.94	0.8152	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			103.71580	158.969	19.94	0.1848	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	13.93	Put			0.00000	936.778	17.85	0.6229	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			0.00000	369.978	17.85	0.3771	184,988.85	500	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,886.96200	3,705.248	23.55	0.9400	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			23.46200	48.448	23.55	0.0600	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,348.59090	3,170.786	22.40	0.9208	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			35.09090	63.986	22.40	0.0792	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			0.00000	734.894	16.11	0.6263	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			0.00000	371.693	16.11	0.3737	185,846.75	500	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			942.93510	844.040	17.60	0.5927	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			299.43510	407.240	17.60	0.4073	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			329.93550	289.920	15.79	0.3175	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			678.03550	844.820	15.79	0.6825	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,675.91150	3,494.299	22.89	0.9314	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			30.61150	56.099	22.89	0.0686	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			67.40580	68.571	15.15	0.1058	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,332.10580	1,540.371	15.15	0.8942	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			294.94140	401.127	17.66	0.3974	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			990.24140	889.327	17.66	0.6026	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,825.52720	1,685.311	19.47	0.7740	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			143.42720	210.811	19.47	0.2260	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			52.40110	52.372	15.37	0.0809	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,565.30110	1,773.072	15.37	0.9191	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,365.98320	2,572.530	16.20	0.9786	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			13.08320	11.830	16.20	0.0214	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			559.02770	498.077	16.44	0.4317	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			521.92770	668.777	16.44	0.5683	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,544.28780	3,366.814	22.32	0.9099	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			50.28780	81.514	22.32	0.0901	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			0.00000	815.433	16.04	0.6324	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			0.00000	400.733	16.04	0.3676	200,366.70	500	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			0.00000	1,063.424	17.91	0.6287	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			0.00000	398.124	17.91	0.3713	199,061.95	500	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			956.41010	864.583	17.41	0.5693	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			362.41010	479.283	17.41	0.4307	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,138.39990	3,958.654	23.60	0.9304	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			34.39990	63.354	23.60	0.0696	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			853.87510	771.915	17.07	0.5280	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			427.97510	555.515	17.07	0.4720	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,568.70880	2,409.878	20.34	0.8405	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			102.80880	153.478	20.34	0.1595	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,810.80790	2,646.165	20.69	0.8591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			89.80790	134.865	20.69	0.1409	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,650.78560	1,858.214	15.14	0.9152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			61.78560	59.514	15.14	0.0848	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,057.17400	3,876.350	23.16	0.9209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,003.59470	1,863.589	19.48	0.7725	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			0.00000	1,595.643	19.02	0.7296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			0.00000	284.343	19.02	0.2704	36,139,982.59	127,100	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			161.45960	230.820	19.50	0.2263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,012.45960	1,872.120	19.50	0.7737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			0.00000	342.907	18.46	0.3176	7,749,691.42	22,600	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			0.00000	1,106.642	17.91	0.6274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			0.00000	415.342	17.91	0.3726	16,613,688.00	40,000	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			160.33310	229.357	19.51	0.2250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,021.33310	1,880.657	19.51	0.7750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			162.59470	232.289	19.48	0.2275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			0.00000	305.635	15.62	0.3001	305,635.30	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			0.00000	1,629.022	15.08	0.8800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.00000	90.322	15.08	0.1200	2,041,286.24	22,600	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			0.00000	1,472.422	18.75	0.7077	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			0.00000	311.122	18.75	0.2923	11,760,419.16	37,800	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			0.00000	1,344.207	18.46	0.6824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			73.36380	71.314	15.11	0.0987	40,007.10	561	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			754.34480	680.881	16.81	0.4909	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			483.34480	619.581	16.81	0.5091	347,585.17	561	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			0.00000	1,543.757	15.06	0.8642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.00000	105.057	15.06	0.1358	15,338,307.40	146,000	146,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			0.00000	994.335	15.62	0.6999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			288.97830	263.160	15.51	0.2704	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,111.56810	1,012.111	17.68	0.6018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			340.56810	450.811	17.68	0.3982	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			0.00000	799.215	16.16	0.6094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			0.00000	460.515	16.16	0.3906	5,203,819.50	11,300	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,552.36380	1,760.014	15.11	0.9013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			170.78700	242.864	19.39	0.2363	24,286.37	100	1,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,052.18600	1,246.003	15.29	0.7884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			203.18600	187.303	15.29	0.2116	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			0.00000	1,670.322	19.17	0.7422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			0.00000	269.022	19.17	0.2578	269,021.80	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			887.97830	1,071.860	15.51	0.7296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			391.44770	511.847	17.33	0.4402	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			459.01460	412.286	15.99	0.3647	60,193,741.40	146,000	146,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			688.01460	850.986	15.99	0.6353	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			597.36470	538.097	16.40	0.4290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			576.36470	726.797	16.40	0.5710	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,941.78700	1,804.164	19.39	0.7637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			184.57430	260.540	19.24	0.2509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			241.68560	221.616	15.40	0.2392	22,161.59	100	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			970.68560	1,160.316	15.40	0.7608	650,937.22	561	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,073.56660	976.624	17.59	0.5916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			352.56660	465.323	17.59	0.4084	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			962.44770	873.147	17.33	0.5598	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			46.17400	75.051	23.16	0.0791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			707.58140	872.495	15.93	0.6457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			438.58140	393.795	15.93	0.3543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			568.26950	511.549	16.32	0.4163	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			597.26950	750.249	16.32	0.5837	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,845.57430	1,711.840	19.24	0.7491	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			0.00000	890.593	15.89	0.6389	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.00000	423.393	15.89	0.3611	211,696.60	500	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			0.00000	1,178.248	17.90	0.6320	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			0.00000	425.448	17.90	0.3680	212,723.95	500	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			967.60160	880.663	17.19	0.5495	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			424.40160	547.863	17.19	0.4505	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,367.16410	4,189.210	23.41	0.9232	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			43.96410	76.410	23.41	0.0768	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,738.95380	3,562.110	22.28	0.9004	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			65.75380	99.310	22.28	0.0996	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			420.94850	379.573	15.72	0.3358	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			781.04850	950.173	15.72	0.6642	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			463.72440	420.832	15.71	0.3436	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			819.62440	988.431	15.71	0.6564	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			0.00000	1,307.713	17.98	0.6382	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			0.00000	446.913	17.98	0.3618	223,456.60	500	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			388.40140	353.990	15.50	0.3063	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			905.90140	1,083.190	15.50	0.6937	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			0.00000	963.824	15.79	0.6448	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			0.00000	444.623	15.79	0.3552	222,311.75	500	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,014.37850	1,883.526	19.00	0.7305	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			243.17850	324.626	19.00	0.2695	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			0.00000	1,028.406	15.73	0.6499	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			0.00000	462.206	15.73	0.3501	231,102.80	500	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			0.00000	1,419.640	18.04	0.6425	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			0.00000	465.839	18.04	0.3575	232,919.75	500	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			423.11940	387.280	15.49	0.3125	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			946.41940	1,123.480	15.49	0.6875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,697.74980	1,899.502	14.25	0.8834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			115.04980	102.702	14.25	0.1166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,492.80780	1,694.247	14.67	0.8397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			170.10780	157.447	14.67	0.1603	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,951.52910	2,154.548	13.76	0.9254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			68.82910	57.748	13.76	0.0746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,060.94830	3,275.546	14.57	0.9863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.24830	8.746	14.57	0.0137	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			503.72100	628.606	17.23	0.4442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,171.02100	1,081.806	17.23	0.5558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,499.12160	1,391.345	17.87	0.6260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			401.82160	508.145	17.87	0.3740	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,023.04720	1,207.678	15.41	0.7040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			400.34720	370.878	15.41	0.2960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			767.32540	704.660	16.35	0.4414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			700.02540	851.460	16.35	0.5586	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			258.70480	340.177	19.04	0.2662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,186.00480	2,053.377	19.04	0.7338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,091.64380	1,962.246	18.90	0.7212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			274.34380	359.046	18.90	0.2788	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,747.10610	1,949.030	14.15	0.8926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			104.40610	92.230	14.15	0.1074	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			257.33460	338.519	19.05	0.2651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,194.63460	2,061.719	19.05	0.7349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			255.97250	336.870	19.06	0.2640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,203.27250	2,070.070	19.06	0.7360	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			214.01240	200.988	14.91	0.1889	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,401.41240	1,603.488	14.91	0.8111	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			0.00000	1,537.994	18.12	0.6470	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			0.00000	483.894	18.12	0.3530	241,946.95	500	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			0.00000	478.137	15.67	0.3448	239,068.40	500	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			0.00000	1,094.037	15.67	0.6552	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			548.03760	503.252	15.73	0.3544	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			905.13760	1,076.152	15.73	0.6456	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			808.68190	746.310	16.30	0.4349	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			771.38190	927.910	16.30	0.5651	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			0.00000	1,669.693	18.20	0.6521	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			0.00000	501.293	18.20	0.3479	250,646.70	500	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			495.71950	457.601	15.50	0.3230	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,028.41950	1,209.201	15.50	0.6770	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			987.83360	1,164.572	15.60	0.6611	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			535.13360	492.972	15.60	0.3389	246,485.85	500	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			0.00000	1,233.227	15.57	0.6663	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			0.00000	507.727	15.57	0.3337	253,863.40	500	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			0.00000	1,801.549	18.29	0.6569	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			0.00000	517.049	18.29	0.3431	258,524.40	500	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			620.43880	572.897	15.74	0.3602	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			983.63880	1,158.397	15.74	0.6398	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			226.14440	200.016	14.44	0.1760	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,594.24440	1,790.716	14.44	0.8240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,518.84340	1,720.031	14.80	0.7972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			273.34340	250.831	14.80	0.2028	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,578.40970	1,474.558	17.67	0.5949	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			523.90970	643.758	17.67	0.4051	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			0.00000	1,412.910	15.37	0.7137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,419.05780	1,323.395	17.39	0.5652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,426.51710	1,330.434	17.40	0.5667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			577.11190	705.569	17.38	0.4362	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	14.36	Put		1,411.61190	1,316.369	17.38	0.5638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		622.08770	574.986	15.72	0.3557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,017.58770	1,194.186	15.72	0.6443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		574.55780	702.594	17.39	0.4348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		0.00000	413.710	15.37	0.2863	413,709.80	1,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		0.00000	2,443.738	19.17	0.7332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		0.00000	392.938	19.17	0.2668	785,875.80	2,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		2,846.54500	3,073.454	12.68	0.9790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		11.04500	14.254	12.68	0.0210	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		572.01710	699.634	17.40	0.4333	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		0.00000	525.317	15.62	0.3306	262,658.35	500	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		0.00000	1,293.717	15.62	0.6694	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		0.00000	1,933.553	18.47	0.6613	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		0.00000	531.953	18.47	0.3387	265,976.35	500	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		664.42380	616.941	15.85	0.3646	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,024.42380	1,199.441	15.85	0.6354	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		0.00000	548.979	15.71	0.3281	274,489.45	500	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		0.00000	1,362.779	15.71	0.6719	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		0.00000	2,078.718	18.68	0.6644	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		0.00000	552.518	18.68	0.3356	276,258.80	500	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		710.04410	664.132	15.99	0.3692	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,064.74410	1,239.332	15.99	0.6308	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		0.00000	2,230.467	18.88	0.6693	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		0.00000	565.567	18.88	0.3307	282,783.45	500	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		0.00000	569.174	15.78	0.3257	284,586.95	500	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		0.00000	1,424.274	15.78	0.6743	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		754.04400	709.987	16.11	0.3731	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,104.94400	1,279.187	16.11	0.6269	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,559.81490	1,759.659	15.34	0.7552	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		398.71490	381.158	15.34	0.2448	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,063.39850	1,232.885	16.34	0.6034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		852.29850	804.385	16.34	0.3966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,059.24510	1,228.411	16.36	0.6019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		858.14510	809.911	16.36	0.3981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,635.18660	2,518.275	19.24	0.6946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		426.28660	526.775	19.24	0.3054	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,067.56990	1,237.383	16.33	0.6050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		846.46990	798.883	16.33	0.3950	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		2,931.20840	3,162.802	13.37	0.9614	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		20.10840	34.302	13.37	0.0386	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		0.00000	587.988	15.84	0.3232	293,993.80	500	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		0.00000	1,485.788	15.84	0.6768	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		0.00000	2,365.284	19.03	0.6717	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		0.00000	583.084	19.03	0.3283	291,542.05	500	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		791.30430	749.527	16.21	0.3752	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,145.50430	1,320.027	16.21	0.6248	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	13.39	Put		838.16570	797.865	16.32	0.3801	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,174.16570	1,348.265	16.32	0.6199	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		0.00000	1,546.786	15.89	0.6793	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		0.00000	606.386	15.89	0.3207	303,193.15	500	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		0.00000	2,524.974	19.22	0.6762	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		0.00000	595.374	19.22	0.3238	297,687.20	500	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		0.00000	609.929	19.36	0.3214	304,964.30	500	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		0.00000	622.279	15.93	0.3183	311,139.45	500	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		0.00000	1,602.579	15.93	0.6817	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		0.00000	2,659.629	19.36	0.6786	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		880.15220	841.494	16.41	0.3826	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,212.35220	1,385.894	16.41	0.6174	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		555.30300	669.720	19.12	0.3440	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,587.20300	2,490.120	19.12	0.6560	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		558.77580	673.631	19.10	0.3457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,570.67580	2,474.031	19.10	0.6543	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,362.78140	6,208.062	22.29	0.8776	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		150.88140	207.662	22.29	0.1224	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		557.03290	671.672	19.11	0.3448	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,578.93290	2,482.072	19.11	0.6552	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		0.00000	2,809.975	19.50	0.6814	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		0.00000	624.274	19.50	0.3186	312,137.25	500	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		0.00000	637.757	15.95	0.3156	318,878.60	500	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		0.00000	1,662.057	15.95	0.6844	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		920.69990	884.171	16.50	0.3851	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,247.59990	1,421.271	16.50	0.6149	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		959.51560	925.272	16.58	0.3875	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,278.31560	1,452.272	16.58	0.6125	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		997.91670	965.732	16.63	0.3894	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,311.41670	1,485.432	16.63	0.6106	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		1,036.29480	1,006.529	16.70	0.3912	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,344.49480	1,518.829	16.70	0.6088	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		1,072.44020	1,044.556	16.75	0.3933	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,369.64020	1,544.056	16.75	0.6067	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		1,110.51380	1,085.201	16.81	0.3943	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,406.71380	1,581.401	16.81	0.6057	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		950.84960	1,099.232	18.25	0.4554	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		2,069.34960	2,019.232	18.25	0.5446	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		948.26380	1,096.421	18.26	0.4544	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,076.76380	2,026.421	18.26	0.5456	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		953.44430	1,102.052	18.24	0.4563	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,061.94430	2,012.052	18.24	0.5437	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		2,203.49520	2,150.066	18.47	0.5459	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		988.79520	1,144.466	18.47	0.4541	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,083.74160	1,251.460	18.49	0.4715	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		2,180.04160	2,127.760	18.49	0.5285	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	15.34	Call			1,089.11750	1,257.271	18.47	0.4732	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,165.41750	2,113.571	18.47	0.5268	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,086.42960	1,254.366	18.48	0.4724	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,172.72960	2,120.665	18.48	0.5276	0.00	0	0
Total \$ / R Option												198,621,245.75	716,283	3,936,709
Total \$ / R												4,032,508,649.65	1,007,087	5,189,693
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.13040		12.93110			0.0000	407,042.40	31	407
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.28770		13.08390			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.43870		13.22900			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.74920		13.52550			0.0000	0.00	0	0
Total \$ / R MAXI Future												407,042.40	31	464
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			360.13790	1,120.837	22.16	0.0555	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			100,250.13790	81,080.837	22.16	0.9445	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			349.53010	1,086.352	22.22	0.0539	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			101,239.53010	82,046.352	22.22	0.9461	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			371.11960	1,156.493	22.09	0.0572	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			99,261.11960	80,116.493	22.09	0.9428	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			16,316.65630	24,383.317	18.46	0.3097	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			108,926.65630	96,613.317	18.46	0.6903	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			16,150.71110	24,162.989	18.48	0.3074	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			109,760.71110	97,392.989	18.48	0.6926	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			16,484.17500	24,605.721	18.43	0.3120	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			108,094.17500	95,835.721	18.43	0.6880	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			14,952.45080	21,529.756	19.65	0.2131	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			211,052.45080	196,659.756	19.65	0.7869	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			14,848.84450	21,394.393	19.66	0.2119	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			211,948.84450	197,524.393	19.66	0.7881	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			14,746.02370	21,259.956	19.67	0.2108	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			212,846.02370	198,389.956	19.67	0.7892	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			57,455.78100	70,259.449	17.39	0.4348	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			141,905.78100	132,339.449	17.39	0.5652	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			57,201.70600	69,963.443	17.40	0.4333	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			142,651.70600	133,043.443	17.40	0.5667	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			57,711.18790	70,556.861	17.38	0.4362	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			141,161.18790	131,636.861	17.38	0.5638	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												407,042.40	31	464
£ / R	On	18/06/2018	Foreign Exchange Future			17.60450		17.34950			0.0000	71,122,180.00	4,040	216,906
£ / R	On	17/09/2018	Foreign Exchange Future			17.89260		17.63060			0.0000	286,281.60	16	42,820
£ / R	On	14/12/2018	Foreign Exchange Future			18.17150		17.90040			0.0000	1,017,604.00	56	7,687
£ / R	On	18/03/2019	Foreign Exchange Future			18.47690		18.19840			0.0000	0.00	0	4,932

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 Future			18.76750		18.47530			0.0000	0.00	0	5,465
Total £ / R Future												72,426,065.60	4,112	277,810
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			17,149.50000	17,404.500	55.33	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	55.33	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			44.76810	110.200	19.17	0.3117	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			585.26810	395.700	19.17	0.6883	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			134.25040	272.145	18.63	0.5826	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			284.75040	167.645	18.63	0.4174	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,050.61080	2,795.937	30.22	0.9983	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.11080	0.437	30.22	0.0017	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			43.43410	107.454	19.20	0.3057	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			593.93410	402.954	19.20	0.6943	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			42.13520	104.764	19.22	0.2998	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			602.63520	410.264	19.22	0.7002	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			343.85900	484.784	17.09	0.4305	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			963.25900	842.184	17.09	0.5695	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			341.07000	481.328	17.10	0.4282	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			970.47000	848.729	17.10	0.5718	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			346.66930	488.259	17.08	0.4328	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			956.06930	835.659	17.08	0.5672	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			702.50880	888.631	16.57	0.5332	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			922.10880	837.131	16.57	0.4668	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			698.66610	884.158	16.58	0.5314	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			928.26610	842.658	16.58	0.4686	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			706.37580	893.118	16.56	0.5351	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			915.97580	831.618	16.56	0.4649	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			970.07260	1,168.386	16.62	0.5567	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,061.67260	981.486	16.62	0.4433	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			965.99430	1,163.846	16.63	0.5552	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,067.59430	986.946	16.63	0.4448	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			961.93160	1,159.320	16.63	0.5538	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,073.53160	992.420	16.63	0.4462	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,124.48930	1,330.469	16.78	0.5509	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,279.18930	1,192.969	16.78	0.4491	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,120.52130	1,326.104	16.79	0.5497	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,285.22130	1,198.604	16.79	0.4503	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,128.47050	1,334.847	16.77	0.5522	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,273.17050	1,187.347	16.77	0.4478	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												72,426,065.60	4,112	278,810
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12003		0.11762			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12226		0.11979			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12447		0.12193			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12937		0.12664			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			1.97200	4.982	24.74	0.0269	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,239.47200	1,001.982	24.74	0.9731	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.12770	4.241	42.01	0.0147	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,240.62770	2,001.241	42.01	0.9853	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			51.98070	133.810	16.70	0.5091	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			289.48070	130.810	16.70	0.4909	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			127.19200	201.749	18.74	0.2831	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,148.69200	976.149	18.74	0.7169	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			48.30600	93.609	22.26	0.1359	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,069.80600	1,868.009	22.26	0.8641	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			379.75730	536.207	16.28	0.6027	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			401.25730	310.607	16.28	0.3973	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			635.35050	823.087	16.30	0.6446	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			442.55050	375.687	16.30	0.3554	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			307.00420	429.246	18.35	0.3963	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,114.20420	981.846	18.35	0.6037	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,257.09280	1,503.968	13.62	0.9050	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			64.29280	56.568	13.62	0.0950	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			706.34700	891.014	17.70	0.5248	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,042.04700	953.714	17.70	0.4752	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			440.14880	576.742	18.89	0.3748	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,775.84880	1,639.442	18.89	0.6252	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,120.16350	1,347.460	15.82	0.7093	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			455.86350	410.160	15.82	0.2907	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			15.44110		15.29980			0.0000	128,053,042.30	8,293	99,258
€ / R	On	16/07/2018	Foreign Exchange Future			15.53400		15.39130			0.0000	0.00	0	34
€ / R	On	31/07/2018	Foreign Exchange Future			15.58210		15.43850			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.73750		15.59050			0.0000	78,718,975.00	5,002	93,567
€ / R	On	14/12/2018	Foreign Exchange Future			16.03080		15.87740			0.0000	0.00	0	8,875
€ / R	On	18/03/2019	Foreign Exchange Future			16.35770		16.19940			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.66830		16.49920			0.0000	0.00	0	5,256
Total € / R Future												206,772,017.30	13,295	211,831
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			0.00000	427.243	19.22	0.7600	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			0.00000	68.344	19.22	0.2400	410,061.00	6,000	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			55.64500	38.295	17.76	0.1585	114,885.60	3,000	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			355.44500	479.395	17.76	0.8415	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			383.43520	300.643	18.67	0.6473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			53.23520	111.744	18.67	0.3527	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			2.07520	1.820	20.17	0.0103	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,001.87520	1,142.920	20.17	0.9897	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			3.34030	2.628	19.52	0.0147	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			903.14030	1,043.728	19.52	0.9853	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,290.30620	1,431.746	22.08	0.9963	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.50620	0.646	22.08	0.0037	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,299.80000	2,441.157	30.41	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	0.057	30.41	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,799.80960	1,941.267	26.18	0.9991	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00960	0.167	26.18	0.0009	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,051.43180	1,192.617	20.50	0.9914	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1.63180	1.517	20.50	0.0086	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			12.12580	36.755	19.86	0.1434	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			712.32580	595.655	19.86	0.8566	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,330.21380	6,188.912	51.23	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.01380	0.012	51.23	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,330.21560	1,471.661	22.34	0.9968	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.41560	0.561	22.34	0.0032	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			3.49560	9.991	21.97	0.0440	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,143.69560	1,008.891	21.97	0.9560	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,310.24390	3,168.950	32.11	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.04390	0.050	32.11	0.0002	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,549.93930	1,691.402	24.07	0.9983	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.13930	0.302	24.07	0.0017	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			87.25790	162.688	18.23	0.4643	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			277.45790	211.588	18.23	0.5357	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			186.21900	293.163	17.95	0.6679	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			136.41900	102.063	17.95	0.3321	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,250.35050	5,109.046	51.23	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.15050	0.146	51.23	0.0004	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			84.34700	158.531	18.26	0.4559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			284.54700	217.431	18.26	0.5441	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			81.51640	154.459	18.29	0.4475	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			291.71640	223.359	18.29	0.5525	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			49.54680	48.201	15.18	0.1249	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			740.84680	882.201	15.18	0.8751	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			233.28160	212.075	15.75	0.3326	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			461.78160	584.174	15.75	0.6674	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,103.38960	2,255.717	16.28	0.9667	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,334.01440	1,250.384	17.81	0.7340	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.92890	2.829	22.88	0.0049	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			378.56770	479.264	16.11	0.4834	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			638.06770	591.764	16.11	0.5166	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,983.31790	3,844.457	21.72	0.9675	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.81790	21.957	21.72	0.0325	0.00	0	86,824

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	17.11	Put			1,638.73370	1,543.513	18.43	0.7921	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			12.88960	18.217	16.28	0.0333	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			118.15210	169.627	18.45	0.2064	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,647.65210	1,552.127	18.45	0.7936	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			120.32790	172.412	18.42	0.2093	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,629.82790	1,534.912	18.42	0.7907	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			42.71330	47.780	14.20	0.0858	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			330.53930	424.448	16.39	0.4409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			740.03930	686.948	16.39	0.5591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,041.42890	5,895.328	22.88	0.9951	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			164.51440	227.884	17.81	0.2660	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			119.23370	171.013	18.43	0.2079	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,383.21330	1,535.280	14.20	0.9142	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,196.12260	2,106.945	18.40	0.7758	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			192.31560	256.291	18.41	0.2231	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,204.91560	2,115.491	18.41	0.7769	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			191.11660	254.843	18.43	0.2220	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,213.71660	2,124.043	18.43	0.7780	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			193.52260	257.745	18.40	0.2242	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			856.52860	987.532	15.33	0.5662	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			797.12860	769.832	15.33	0.4338	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			852.38380	983.124	15.34	0.5644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			802.98380	775.424	15.34	0.4356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			860.68750	991.960	15.32	0.5680	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			791.28750	764.260	15.32	0.4320	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			834.66100	963.395	15.82	0.5002	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,215.46100	1,175.095	15.82	0.4998	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			841.47170	970.734	15.79	0.5031	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,202.27170	1,162.434	15.79	0.4969	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			838.05900	967.054	15.81	0.5017	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,208.85900	1,168.754	15.81	0.4983	0.00	0	0
Total € / R Option												524,946.60	9,000	613,230
Total € / R												207,296,963.90	22,295	825,061
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.97200		9.88230			0.0000	19,545,120.00	1,960	15,630
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.09780		10.00540			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.22190		10.12550			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.48850		10.37960			0.0000	0.00	0	0
Total AU\$ / R Future												19,545,120.00	1,960	27,842
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.71520	6.553	18.59	0.0515	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			611.41520	524.553	18.59	0.9485	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.55340	6.275	18.70	0.0493	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			621.25340	534.275	18.70	0.9507	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.39980	6.011	18.81	0.0473	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			631.09980	544.011	18.81	0.9527	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,159.81590	1,088.518	16.14	0.8651	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			36.67440	58.429	16.12	0.1391	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,141.27440	1,070.629	16.12	0.8609	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			35.93760	57.364	16.13	0.1370	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,150.53760	1,079.564	16.13	0.8630	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			35.21590	56.318	16.14	0.1349	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			70.98210	98.790	15.89	0.1672	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,435.48210	1,366.890	15.89	0.8328	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			72.71420	100.970	15.86	0.1704	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,417.21420	1,349.070	15.86	0.8296	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			71.84260	99.874	15.88	0.1688	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,426.34260	1,357.974	15.88	0.8312	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			343.39570	410.499	14.68	0.4022	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			963.79570	921.999	14.68	0.5978	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			340.89900	407.616	14.69	0.3999	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			971.29900	929.116	14.69	0.6001	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			338.42230	404.751	14.71	0.3977	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			978.82230	936.251	14.71	0.6023	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												19,545,120.00	1,960	27,842
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.12860		9.97030			0.0000	0.00	0	2,180
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.40550		10.23950			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			0.02930	0.771	16.59	0.0084	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			849.72930	692.171	16.59	0.9916	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.02540	0.697	16.59	0.0077	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			859.72540	702.096	16.59	0.9923	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.03380	0.853	16.59	0.0092	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			839.73380	682.253	16.59	0.9908	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			860.31940	1,017.028	13.76	0.8390	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			100.81940	91.528	13.76	0.1610	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			852.49870	1,008.945	13.76	0.8363	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			102.99870	93.445	13.76	0.1637	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			868.17430	1,025.142	13.76	0.8416	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			98.67430	89.642	13.76	0.1584	0.00	0	0
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			13.31100		13.17260			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.57920		13.43620			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.84610		13.69720			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
CHF / R	On	14/06/2019	Foreign Exchange Future			14.42870		14.26190			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			1.38670	3.130	24.72	0.0163	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,368.78670	1,232.130	24.72	0.9837	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.35520	3.047	24.79	0.0158	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,378.75520	1,242.047	24.79	0.9842	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.41910	3.214	24.65	0.0167	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,358.81910	1,222.214	24.65	0.9833	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			67.37190	101.174	18.19	0.1555	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,661.17190	1,551.974	18.19	0.8445	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			66.67910	100.051	18.20	0.1540	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,670.47910	1,560.851	18.20	0.8460	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			65.99430	98.939	18.21	0.1525	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,679.79430	1,569.739	18.21	0.8475	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			793.47490	931.434	14.34	0.6941	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			306.27490	295.334	14.34	0.3059	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			787.49480	925.183	14.35	0.6914	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			310.29480	299.083	14.35	0.3086	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			799.48690	937.711	14.33	0.6967	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			302.28690	291.610	14.33	0.3033	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			652.22890	770.030	15.51	0.4802	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,110.32890	1,061.330	15.51	0.5198	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			649.12690	766.596	15.52	0.4785	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,117.22690	1,067.896	15.52	0.5215	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			646.04720	763.174	15.54	0.4769	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,124.14720	1,074.474	15.54	0.5231	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			2.05090		2.02460			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.06730		2.04050			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.08360		2.05600			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11740		2.08770			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			130.08710	81.442	17.19	0.2351	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			220.66520	416.069	17.05	0.7095	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			174.66520	107.069	17.05	0.2905	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			173.36700	347.478	16.91	0.6480	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			227.36700	138.478	16.91	0.3520	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			276.08710	490.442	17.19	0.7649	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,190.89300	1,055.633	15.85	0.6243	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			273.87590	400.093	15.97	0.3559	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	17/09/2018	Foreign Exchange Option	2.14	Put			1,268.87590	1,127.093	15.97	0.6441	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			253.48510	373.356	16.09	0.3368	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,348.48510	1,200.356	16.09	0.6632	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			295.89300	428.633	15.85	0.3757	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,774.69920	2,042.745	14.30	0.8284	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			214.69920	206.745	14.30	0.1716	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,696.06170	1,963.559	14.30	0.8151	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			236.06170	227.559	14.30	0.1849	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,619.00920	1,885.892	14.31	0.8011	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			259.00920	249.892	14.31	0.1989	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,747.36280	2,012.777	14.62	0.7016	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			670.36280	638.777	14.62	0.2984	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,687.68000	1,949.700	14.63	0.6895	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			710.68000	675.700	14.63	0.3105	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,808.49180	2,077.174	14.60	0.7135	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			631.49180	603.174	14.60	0.2865	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			2.07660		2.05790			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11670		2.09740			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.15790		2.13720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.30460		2.28580			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			10.60640	21.561	25.40	0.0585	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,631.60640	1,455.561	25.40	0.9415	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			9.14490	18.400	25.88	0.0503	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,730.14490	1,552.400	25.88	0.9497	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			12.36220	25.340	24.92	0.0683	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,533.36220	1,359.340	24.92	0.9317	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			89.94730	135.620	17.68	0.1406	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,615.94730	2,468.620	17.68	0.8594	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			84.66460	126.294	17.78	0.1321	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,710.66460	2,559.294	17.78	0.8679	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			79.77110	117.619	17.88	0.1241	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,805.77110	2,650.619	17.88	0.8759	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			554.64160	548.746	14.54	0.3432	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,072.75780	1,270.684	14.61	0.6393	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			600.75780	591.684	14.61	0.3607	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,020.93170	1,215.500	14.67	0.6219	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			648.93170	636.500	14.67	0.3781	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,126.64160	1,327.746	14.54	0.6568	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,154.21460	2,357.152	15.47	0.7099	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			696.21460	711.152	15.47	0.2901	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	14/06/2019	Foreign Exchange Option	2.15	Call			2,094.04510	2,295.506	15.51	0.6992	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			736.04510	749.506	15.51	0.3008	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,035.18210	2,235.071	15.55	0.6885	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			777.18210	789.071	15.55	0.3115	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			1.67380		1.64820			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69630		1.67000			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.71790		1.69090			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81040		1.78380			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			7.95140	19.428	20.90	0.0758	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,125.95140	881.429	20.90	0.9242	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			6.23830	15.790	21.66	0.0617	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,224.23830	977.790	21.66	0.9383	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			10.20770	24.126	20.15	0.0937	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,028.20770	786.126	20.15	0.9063	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,014.14980	1,821.213	19.53	0.8011	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			134.35880	212.612	19.21	0.2253	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,834.35880	1,649.611	19.21	0.7747	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			123.81720	198.102	19.38	0.2119	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,923.81720	1,735.102	19.38	0.7881	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			114.14980	184.213	19.53	0.1989	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,438.81290	1,692.909	15.40	0.8072	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			229.81290	213.909	15.40	0.1928	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,366.12420	1,616.919	15.42	0.7909	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			257.12420	237.919	15.42	0.2091	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,513.59240	1,770.685	15.38	0.8229	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			204.59240	191.685	15.38	0.1771	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,244.13840	1,449.300	16.46	0.5999	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,006.13840	945.300	16.46	0.4001	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,201.36360	1,403.259	16.55	0.5865	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,063.36360	999.259	16.55	0.4135	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,288.41950	1,496.819	16.36	0.6134	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			950.41950	892.819	16.36	0.3866	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12980		0.12810			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12960		0.12770			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12890		0.12680			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12710		0.12490			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 KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.63020		1.61100			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.65550		1.63580			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.68070		1.66020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.73200		1.70980			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			9.22540		9.11050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.33730		9.21950			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.44820		9.32670			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.95260		9.83450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.94020	4.275	21.15	0.0340	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			731.44020	618.875	21.15	0.9660	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.86600	4.108	21.27	0.0327	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			741.36600	628.708	21.27	0.9673	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			2.01790	4.449	21.02	0.0354	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			721.51790	609.049	21.02	0.9646	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			74.04980	115.069	16.20	0.2521	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			774.54980	697.769	16.20	0.7479	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			72.72220	113.241	16.23	0.2488	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			783.22220	705.941	16.23	0.7512	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			71.41880	111.441	16.25	0.2454	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			791.91880	714.141	16.25	0.7546	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			578.81300	690.956	13.97	0.7332	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			172.11300	162.756	13.97	0.2668	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			572.46890	683.975	13.97	0.7295	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			175.76890	165.775	13.97	0.2705	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			566.17040	677.033	13.97	0.7258	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			179.47040	168.833	13.97	0.2742	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			542.43330	628.766	15.34	0.5392	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			627.93330	596.166	15.34	0.4608	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			538.60350	624.521	15.35	0.5367	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			634.10350	601.921	15.35	0.4633	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			546.29020	633.041	15.32	0.5418	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			621.79020	590.441	15.32	0.4582	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Future			1.29490		1.28680			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.30350		1.29560			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31220		1.30230			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36540		1.35720			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			332.00000	251.000		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			432.00000	351.000		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			232.00000	151.000		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			744.00000	665.000		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			844.00000	765.000		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			644.00000	565.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			423.00000	522.000		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			323.00000	422.000		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			523.00000	622.000		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			372.00000	454.000		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			272.00000	354.000		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			472.00000	554.000		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			1.34070		1.34170			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34660		1.34750			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.17600		1.18320			0.0000	0.00	0	260
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18440		1.19160			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	260
Total QUANTO € / \$												0.00	0	260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.33130	0.11989	8.50160			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.17960	0.11989	8.34830			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		0.11989	338.47720	100.886	17.76	0.0899	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11989	2,022.47720	3,487.886	17.76	0.9101	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11989	318.04300	93.515	17.80	0.0842	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11989	2,102.04300	3,580.515	17.80	0.9158	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11989	360.03840	108.781	17.72	0.0960	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11989	1,944.03840	3,395.781	17.72	0.9040	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11989	78.16570	28.735	20.22	0.0273	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11989	3,962.16570	5,615.735	20.22	0.9727	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Put		0.11989	3,039.61370	4,631.724	18.69	0.9570	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Call		0.11989	155.61370	44.724	18.69	0.0430	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11989	1,410.73770	1,046.909	15.30	0.2705	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11989	4,127.73770	5,450.909	15.30	0.7295	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11989	1,487.78190	1,104.861	15.36	0.2809	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11989	4,004.78190	5,308.861	15.36	0.7191	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11989	3,766.32890	2,917.819	16.73	0.5229	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11989	1,983.32890	2,821.819	16.73	0.4771	2,029,830.35	60,000	20,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11989	1,448.94700	1,075.613	15.33	0.2757	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11989	4,065.94700	5,379.613	15.33	0.7243	0.00	0	0
Total R / ¥EN Option												2,029,830.35	60,000	71,200
Total R / ¥EN												2,029,830.35	60,000	71,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.83130		9.70670			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.96860		9.84060			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.10320		9.97170			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.66450		10.53990			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			11.39080	29.136	17.91	0.1854	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			404.69080	297.836	17.91	0.8146	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			10.77640	27.664	17.97	0.1775	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			414.07640	306.364	17.97	0.8225	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			12.04050	30.680	17.85	0.1936	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			395.34050	289.380	17.85	0.8064	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			209.66690	292.934	14.72	0.4992	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			369.06690	324.334	14.72	0.5008	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			206.25590	288.811	14.75	0.4942	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			375.65590	330.211	14.75	0.5058	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			213.12930	297.107	14.70	0.5044	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			362.52930	318.507	14.70	0.4956	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			729.35190	857.435	13.78	0.7909	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			127.65190	124.235	13.78	0.2091	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			722.01260	849.877	13.78	0.7878	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			130.31260	126.677	13.78	0.2122	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			736.73010	865.026	13.77	0.7940	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			125.03010	121.826	13.77	0.2060	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			322.89880	314.295	14.07	0.3024	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			864.56640	981.211	14.05	0.7027	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			314.66640	306.710	14.05	0.2973	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			858.55630	974.989	14.06	0.7001	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			318.65630	310.489	14.06	0.2999	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			852.79880	968.796	14.07	0.6976	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			2.91370		2.88240			0.0000	0.00	0	6,495
TRY / R	On	17/09/2018	Foreign Exchange Future			2.83890		2.80890			0.0000	0.00	0	10,220
TRY / R	On	14/12/2018	Foreign Exchange Future			2.76920		2.73940			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.70750		2.68300			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			0.07250	0.000	24.59	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			777.67250	746.300	24.59	1.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.07560	0.000	23.44	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			787.67560	756.300	23.44	1.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.06950	0.000	25.74	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			767.66950	736.300	25.74	1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.80180	13.132	22.68	0.0881	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			557.90180	534.232	22.68	0.9119	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.75890	12.500	22.71	0.0844	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			567.85890	543.600	22.71	0.9156	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.84810	13.793	22.66	0.0919	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			547.94810	524.893	22.66	0.9081	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			65.43950	86.542	20.45	0.3438	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			296.03950	287.342	20.45	0.6562	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			63.17080	83.892	20.48	0.3357	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			303.77080	294.692	20.48	0.6643	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			67.78120	89.266	20.42	0.3519	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			288.38120	280.066	20.42	0.6481	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			26.94820	34.395	21.28	0.1294	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			873.94820	856.895	21.28	0.8706	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			26.19980	33.510	21.28	0.1267	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			883.19980	866.010	21.28	0.8733	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			27.71610	35.301	21.28	0.1323	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			864.71610	847.801	21.28	0.8677	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	16,715
ZMW / R On 18/06/2018			Foreign Exchange Future	1.28930	1.26800		0.0000		0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.25140	1.23120		0.0000		0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.21490	1.19490		0.0000		0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.13230	1.11310		0.0000		0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									4 133 037 649.20	310,202	1,801,587
Total Options									201 176 022.70	785,283	4,622,139
Grand Total:									4,334,213,671.90	1,095,485	6,423,726