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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2018 Foreign Exchange Future			13.21030		13.12050			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			13.21560		13.12580			0.0000	1,620,298,638.00	122,605	748,903
\$ / R On 20/06/2018 Foreign Exchange Future			13.21910		13.12940			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			13.23470		13.14490			0.0000	0.00	0	4,811
\$ / R On 02/07/2018 Foreign Exchange Future			13.23990		13.15010			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.24170		13.15180			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.24510		13.15530			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.24690		13.15700			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.27110		13.18120			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.27800		13.18810			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.27970		13.18980			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.28310		13.19320			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.29000		13.20010			0.0000	398,700.00	30	2,944
\$ / R On 02/08/2018 Foreign Exchange Future			13.29340		13.20350			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.30200		13.21210			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.31240		13.22250			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			13.34350		13.25370			0.0000	0.00	0	3,855
\$ / R On 03/09/2018 Foreign Exchange Future			13.34870		13.25890			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			13.37290		13.28310			0.0000	1,588,847,621.90	118,811	301,544
\$ / R On 28/09/2018 Foreign Exchange Future			13.39180		13.30180			0.0000	0.00	0	3,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.39870		13.30860			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Future			13.43830		13.34780			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.44520		13.35460			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.44860		13.35800			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.45030		13.35970			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.45720		13.36650			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.47100		13.38010			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.47620		13.38520			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.50030		13.40900			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.51920		13.42780			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.52440		13.43290			0.0000	321,813,098.00	23,795	39,142
\$ / R	On	31/12/2018	Foreign Exchange Future			13.55330		13.46190			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.55670		13.46530			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.60440		13.51300			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.60610		13.51470			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.62830		13.53690			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.65380		13.56250			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.68460		13.59330			0.0000	160,794,050.00	11,750	5,650
\$ / R	On	27/03/2019	Foreign Exchange Future			13.70030		13.60890			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.70380		13.61240			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.71080		13.61930			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.75960		13.66790			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.81370		13.72160			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.81900		13.72680			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.83820		13.74550			0.0000	0.00	0	3,718
\$ / R	On	28/06/2019	Foreign Exchange Future			13.85720		13.76460			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.86130		13.76870			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			13.90220		13.80970			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.90360		13.81100			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.94310		13.85070			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.94720		13.85480			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.96630		13.87390			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.98540		13.89300			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.98810		13.89580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.02770		13.93540			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.06720		13.97500			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.07130		13.97910			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.08630		13.99410			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.11080		14.01870			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.11350		14.02150			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.15310		14.06110			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.19530		14.10340			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.23760		14.14580			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.27440		14.18270			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.32080		14.22910			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.33440		14.24280			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.44800		14.35420			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			14.57020		14.47410			0.0000	0.00	0	0
Total \$ / R Future												3,692,152,107.90	276,991	1,280,570
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Call			185.85680	245.243	23.09	0.7815	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Put			65.35680	34.943	23.09	0.2185	0.00	0	20,000
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			1.73700	0.858	30.48	0.0071	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			772.23700	861.158	30.48	0.9929	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Call			434.31180	517.132	26.70	0.9494	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Put			13.81180	6.831	26.70	0.0506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			531.27850	444.167	20.52	0.8826	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,014.30140	1,924.506	33.01	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.10140	0.106	33.01	0.0007	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			631.56300	719.354	22.46	0.9743	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			5.76300	3.754	22.46	0.0257	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,125.80000	2,215.600	21.51	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.00000	0.000	21.51	0.0000	0.00	0	56,673
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			12.92530	14.634	20.78	0.0905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			587.12530	499.034	20.78	0.9095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,126.09190	1,215.805	25.71	0.9984	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			0.29190	0.205	25.71	0.0016	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			237.75920	298.303	19.91	0.7816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			71.95920	42.703	19.91	0.2184	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,625.80090	1,715.600	24.21	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.00090	0.000	24.21	0.0000	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			401.81020	480.597	21.05	0.9103	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			26.01020	14.997	21.05	0.0897	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,374.23220	2,284.434	35.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.03220	0.034	35.29	0.0002	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,584.65280	1,494.874	30.30	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.45280	0.474	30.30	0.0031	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			72.83180	91.316	19.05	0.4019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			247.03180	175.716	19.05	0.5981	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,684.51620	1,594.730	30.93	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.31620	0.330	30.93	0.0022	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			117.83770	150.789	18.77	0.5618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			162.03770	105.189	18.77	0.4382	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			729.05790	817.737	23.11	0.9848	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			3.25790	2.137	23.11	0.0152	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,394.34220	3,304.531	52.88	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.14220	0.131	52.88	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,364.33240	3,274.522	52.19	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.13240	0.122	52.19	0.0005	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			98.47600	124.226	18.70	0.4992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			192.67600	128.626	18.70	0.5008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,404.22940	2,314.431	35.48	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.02940	0.031	35.48	0.0002	0.00	0	965

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			37.95000	46.300	19.74	0.2384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			372.15000	290.700	19.74	0.7616	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,034.25330	2,944.446	44.61	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.05330	0.046	44.61	0.0002	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			34.83690	42.299	19.83	0.2217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			389.03690	306.699	19.83	0.7783	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,254.42260	4,164.668	67.34	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.22260	0.268	67.34	0.0009	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			4.13140	4.020	23.18	0.0271	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			878.33140	788.420	23.18	0.9729	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,304.23990	2,214.442	34.84	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.03990	0.042	34.84	0.0003	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			7.24190	7.450	21.35	0.0498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			711.44190	621.851	21.35	0.9502	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,284.30870	3,194.498	50.35	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.10870	0.098	50.35	0.0004	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			3.03940	2.942	24.34	0.0197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			977.23940	887.342	24.34	0.9803	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			6.99720	7.065	21.39	0.0475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			721.19720	631.465	21.39	0.9525	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,874.56950	3,784.761	63.91	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.36950	0.361	63.91	0.0012	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,154.48370	4,064.741	67.34	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.28370	0.341	67.34	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			877.14670	966.500	24.09	0.9933	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			1.34670	0.900	24.09	0.0067	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			10.20620	11.328	21.00	0.0723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			634.40620	545.728	21.00	0.9277	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,084.53560	3,994.803	67.34	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.33560	0.403	67.34	0.0013	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.97990	1.918	26.07	0.0126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,126.17990	1,036.318	26.07	0.9874	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			867.22960	956.554	24.02	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			1.42960	0.954	24.02	0.0071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			5.71320	5.621	22.02	0.0380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			779.91320	690.021	22.02	0.9620	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,524.39010	3,434.579	55.87	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.19010	0.179	55.87	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			7.76120	8.281	21.26	0.0548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			691.96120	602.681	21.26	0.9452	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,794.52150	3,704.712	62.07	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.32150	0.312	62.07	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,405.07760	1,315.327	29.16	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.87760	0.927	29.16	0.0059	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			31.95210	38.602	19.91	0.2058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			406.15210	323.002	19.91	0.7942	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			8.03670	8.729	21.22	0.0574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			682.23670	593.129	21.22	0.9426	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,174.26010	2,084.463	34.02	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.06010	0.063	34.02	0.0004	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,006.41270	1,096.019	24.93	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			0.61270	0.419	24.93	0.0032	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,664.21370	2,574.415	37.12	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.01370	0.015	37.12	0.0001	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,094.27790	2,004.482	33.52	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.07790	0.082	33.52	0.0005	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.07060	0.074	33.71	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,124.27060	2,034.474	33.71	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			827.61380	916.803	23.76	0.9912	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			1.81380	1.203	23.76	0.0088	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			1,874.36270	1,784.570	32.13	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.16270	0.170	32.13	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			0.69240	0.471	24.80	0.0036	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			986.49240	1,076.071	24.80	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			105.89680	133.685	18.61	0.5245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			180.09680	118.085	18.61	0.4755	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,925.80000	2,015.600	22.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00000	0.000	22.59	0.0000	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			1.26830	0.848	24.15	0.0064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			887.06830	976.449	24.15	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,424.20000	7,334.400	67.34	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	67.34	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			284.00380	208.903	19.26	0.6544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			59.80380	74.503	19.26	0.3456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,225.95600	1,315.712	26.36	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.15600	0.112	26.36	0.0009	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			976.53590	1,066.100	24.74	0.9962	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			0.73590	0.500	24.74	0.0038	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.00040	0.000	23.94	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,675.80040	1,765.600	23.94	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,355.84460	1,445.622	25.66	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.04460	0.022	25.66	0.0002	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,375.83480	1,465.617	25.56	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.03480	0.017	25.56	0.0002	0.00	0	55,923
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			0.65130	0.444	24.87	0.0034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			996.45130	1,086.044	24.87	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,525.80450	1,615.602	24.75	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.00450	0.002	24.75	0.0000	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.00010	0.000	23.40	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,775.80010	1,865.600	23.40	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			1,066.22360	1,155.893	25.32	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			0.42360	0.293	25.32	0.0023	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			4.34210	2.836	22.79	0.0198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			680.14210	768.436	22.79	0.9802	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.01820	0.008	25.29	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,425.81820	1,515.608	25.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			0.99690	0.671	24.41	0.0051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			926.79690	1,016.271	24.41	0.9949	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			7.99630	4.951	22.14	0.0333	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			583.79630	670.551	22.14	0.9667	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,325.86410	1,415.633	25.83	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.06410	0.033	25.83	0.0003	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			288.32420	356.180	20.29	0.8344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			52.52420	30.580	20.29	0.1656	0.00	0	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			445.55130	527.074	21.32	0.9291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			19.75130	11.475	21.32	0.0709	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			1.19440	0.800	24.22	0.0060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			896.99440	986.400	24.22	0.9940	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.10080	0.122	67.34	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,574.30080	4,484.522	67.34	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.09830	0.118	67.34	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,584.29830	4,494.518	67.34	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.10330	0.125	67.34	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,564.30330	4,474.525	67.34	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			180.00880	229.656	19.43	0.6980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			104.20880	64.056	19.43	0.3020	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,254.30060	3,164.491	49.66	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.10060	0.091	49.66	0.0004	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			211.03220	266.910	19.70	0.7466	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			85.23220	51.310	19.70	0.2534	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,984.31210	1,894.517	32.82	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.11210	0.117	32.82	0.0008	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			17.07850	19.767	20.52	0.1174	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			5.22690	4.069	21.21	0.0256	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			694.62690	783.169	21.21	0.9744	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			28.46630	14.128	15.25	0.0720	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			553.36630	628.828	15.25	0.9280	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			707.19130	792.974	16.60	0.9577	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			12.29130	8.274	16.60	0.0423	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			19.26750	10.746	15.64	0.0558	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			614.16750	695.446	15.64	0.9442	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			81.04200	51.092	16.25	0.1953	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			375.94200	435.792	16.25	0.8047	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			687.93430	773.407	16.40	0.9553	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			13.03430	8.707	16.40	0.0447	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			716.83790	802.767	16.69	0.9588	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			11.93790	8.067	16.69	0.0412	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			16.10380	9.919	15.93	0.0513	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			641.00380	724.619	15.93	0.9487	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			20.42060	11.040	15.54	0.0574	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			605.32060	685.740	15.54	0.9426	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,955.43010	2,865.605	29.82	0.9987	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.33010	0.305	29.82	0.0013	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,475.78790	2,386.006	27.66	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.68790	0.706	27.66	0.0030	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			931.36000	1,019.491	18.80	0.9765	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			6.46000	4.791	18.80	0.0235	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			702.43930	620.887	20.55	0.8214	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			47.33930	55.587	20.55	0.1786	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,352.74380	1,441.915	21.04	0.9909	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			2.64380	2.015	21.04	0.0091	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			669.03580	753.106	16.05	0.9394	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			18.93580	13.206	16.05	0.0606	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			865.97900	783.272	20.69	0.8641	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			36.07900	43.172	20.69	0.1359	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			204.42200	155.920	17.10	0.4023	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			234.52200	275.820	17.10	0.5977	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			34.74380	20.056	15.46	0.0873	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			586.54380	661.756	15.46	0.9127	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			41.57170	25.638	15.65	0.1020	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			586.87170	660.738	15.65	0.8980	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			548.13560	475.899	19.11	0.6958	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			105.13560	122.800	19.11	0.3042	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,095.06950	1,183.227	18.85	0.9744	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			8.06950	6.327	18.85	0.0256	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			654.79520	578.629	19.67	0.7533	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			81.79520	95.529	19.67	0.2467	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			737.04490	664.153	19.26	0.7250	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			118.24490	135.253	19.26	0.2750	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,536.09870	2,447.038	22.40	0.9855	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.19870	5.038	22.40	0.0145	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			49.83650	57.175	21.04	0.1252	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,311.73650	1,229.175	21.04	0.8748	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,754.96350	2,665.134	22.55	0.9906	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.06350	3.134	22.55	0.0094	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,074.88570	995.610	20.25	0.8245	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			72.98570	83.610	20.25	0.1755	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,165.66270	1,085.207	20.54	0.8425	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			65.46270	74.907	20.54	0.1575	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			14.65790	12.250	15.96	0.0399	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,147.85790	1,235.351	15.96	0.9601	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			525.11440	462.819	17.77	0.5825	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			225.21440	252.819	17.77	0.4175	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,124.21310	3,034.936	24.45	0.9877	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		4.31310	4.936	24.45	0.0123	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		2,627.44320	2,539.512	23.34	0.9770	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		7.54320	9.512	23.34	0.0230	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call		431.32660	481.708	16.44	0.6541	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put		231.22660	191.708	16.44	0.3459	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		751.69510	680.632	18.76	0.6962	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		151.79510	170.632	18.76	0.3038	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put		111.06280	86.636	15.71	0.1947	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call		654.56280	720.036	15.71	0.8053	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		160.52500	179.237	18.74	0.3004	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		808.42500	737.237	18.74	0.6996	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,975.51870	2,886.990	23.87	0.9797	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		7.61870	8.990	23.87	0.0203	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		46.03520	36.476	15.30	0.0952	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		938.13520	1,018.476	15.30	0.9048	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,468.93860	1,388.711	20.64	0.8552	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		71.43860	81.111	20.64	0.1448	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,819.34330	2,733.845	22.94	0.9522	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		23.04330	27.345	22.94	0.0478	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		540.07910	591.657	16.12	0.6493	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		286.37910	248.157	16.12	0.3507	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		674.93400	613.777	17.61	0.5926	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		278.63400	307.277	17.61	0.4074	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		785.36130	720.390	18.01	0.6394	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		239.06130	263.890	18.01	0.3606	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,326.85470	3,239.076	22.83	0.9757	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		10.55470	12.576	22.83	0.0243	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		105.04940	86.262	15.13	0.1637	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		893.94940	964.962	15.13	0.8363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		676.47860	734.381	15.67	0.7034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		243.37860	211.481	15.67	0.2966	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,291.05390	2,380.226	18.06	0.9840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		7.95390	7.326	18.06	0.0160	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,939.57600	1,858.990	20.71	0.8663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		82.67600	91.890	20.71	0.1337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		911.42850	981.158	15.15	0.8168	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		128.32850	108.258	15.15	0.1832	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,889.78380	2,805.170	22.56	0.9405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		32.88380	38.070	22.56	0.0595	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,726.61950	2,641.797	22.33	0.9312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		39.71950	44.697	22.33	0.0688	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,793.65350	2,709.041	22.43	0.9351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		36.75350	41.941	22.43	0.0649	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		613.47100	667.406	15.88	0.6643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		290.37100	254.507	15.88	0.3357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		691.45710	632.494	17.33	0.5734	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			324.55710	355.394	17.33	0.4266	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			301.42450	330.197	17.52	0.4026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			748.32450	687.297	17.52	0.5974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			831.38010	898.134	15.29	0.7837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			158.28010	135.234	15.29	0.2163	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			424.12940	463.385	16.63	0.5216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			501.02940	450.485	16.63	0.4784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,832.05600	2,747.447	22.48	0.9373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			35.15600	40.347	22.48	0.0627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			803.35370	868.989	15.33	0.7711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			170.25370	146.089	15.33	0.2289	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			469.76340	513.400	16.42	0.5602	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			436.66340	390.500	16.42	0.4398	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,034.70790	2,950.044	22.74	0.9478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			27.80790	32.944	22.74	0.0522	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,749.07580	3,663.634	23.65	0.9724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			12.17580	16.534	23.65	0.0276	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,323.61620	1,404.547	14.56	0.9307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			40.51620	31.647	14.56	0.0693	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			465.02390	417.153	16.51	0.4575	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			448.12390	490.053	16.51	0.5425	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,558.88450	1,644.671	15.43	0.9521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			25.78450	21.771	15.43	0.0479	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,067.47770	1,142.204	14.92	0.8699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			84.37770	69.304	14.92	0.1301	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,800.49640	1,887.968	16.31	0.9669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			17.39640	15.068	16.31	0.0331	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,463.29420	1,548.166	15.08	0.9445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			30.19420	25.266	15.08	0.0555	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			589.71250	534.926	16.96	0.5257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			372.81250	407.826	16.96	0.4743	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,606.92980	1,693.117	15.61	0.9555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			23.82980	20.217	15.61	0.0445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,703.45780	1,790.345	15.96	0.9616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			20.35780	17.445	15.96	0.0384	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,415.77730	1,500.129	14.91	0.9402	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			32.67730	27.229	14.91	0.0598	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,819.95850	1,907.534	16.38	0.9678	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			16.85850	14.634	16.38	0.0322	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			212.21910	183.180	15.52	0.2688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			725.31910	786.080	15.52	0.7312	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			409.19470	364.766	16.32	0.4220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			492.29470	537.666	16.32	0.5780	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			223.60430	193.498	15.58	0.2792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			706.70430	766.398	15.58	0.7208	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			75.35660	61.432	14.86	0.1183	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,108.45660	1,184.332	14.86	0.8817	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			658.81900	715.644	15.73	0.6928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			255.71900	222.744	15.73	0.3072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			926.43870	996.692	15.13	0.8225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			123.33870	103.792	15.13	0.1775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			783.30950	847.506	15.37	0.7615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			180.20950	154.606	15.37	0.2385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			852.78480	920.363	15.25	0.7930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			149.68480	127.463	15.25	0.2070	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,003.50210	1,076.301	15.01	0.8498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			100.40210	83.401	15.01	0.1502	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			308.63900	271.334	15.95	0.3501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			591.73900	644.234	15.95	0.6499	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			483.17230	527.848	16.36	0.5708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			420.07230	374.948	16.36	0.4292	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			656.81150	599.199	17.21	0.5578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			339.91150	372.099	17.21	0.4422	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,113.10150	5,202.901	21.54	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00150	0.001	21.54	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			106.03840	117.577	20.18	0.1666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,692.93840	1,614.677	20.18	0.8334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			108.03090	119.765	20.14	0.1693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,674.93090	1,596.865	20.14	0.8307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			987.82620	1,060.128	15.04	0.8445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			104.72620	87.228	15.04	0.1555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			107.03050	118.666	20.16	0.1679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,683.93050	1,605.766	20.16	0.8321	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,524.46660	3,437.722	23.55	0.9560	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			26.26660	29.522	23.55	0.0440	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,988.09420	2,902.648	22.56	0.9351	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			39.89420	44.448	22.56	0.0649	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			626.15690	678.489	15.93	0.6502	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			324.35690	286.690	15.93	0.3498	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			795.86170	734.887	17.57	0.5992	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			317.66170	346.687	17.57	0.4008	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			810.38960	748.955	17.62	0.6047	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			312.18960	340.755	17.62	0.3953	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			227.59630	197.514	15.44	0.2696	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			776.19630	836.214	15.44	0.7304	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,367.63830	1,296.549	18.83	0.7260	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			225.43830	244.849	18.83	0.2740	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,857.70310	1,781.457	19.85	0.8064	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			152.30310	166.657	19.85	0.1936	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			929.88480	868.581	17.61	0.6051	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			357.88480	387.181	17.61	0.3949	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,708.99670	3,621.929	23.57	0.9375	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			46.99670	50.529	23.57	0.0625	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,173.53970	3,087.792	22.35	0.9176	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			61.53970	66.392	22.35	0.0824	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			720.08820	773.072	15.81	0.6533	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			362.08820	324.472	15.81	0.3467	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			836.52080	777.900	17.34	0.5736	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			394.52080	426.500	17.34	0.4264	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			280.51190	248.272	15.47	0.2899	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			830.21190	888.572	15.47	0.7101	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,499.31900	3,412.750	23.01	0.9273	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			55.81900	59.949	23.01	0.0727	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			61.66690	55.381	15.02	0.0898	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,528.16690	1,612.581	15.02	0.9102	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			388.50600	419.714	17.41	0.4158	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			882.00600	822.514	17.41	0.5842	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,682.88430	1,609.730	19.35	0.7637	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			202.98430	220.730	19.35	0.2363	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			48.73450	43.835	15.39	0.0700	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,763.93450	1,850.035	15.39	0.9300	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,566.51000	2,656.764	16.51	0.9809	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			11.31000	10.564	16.51	0.0191	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			488.63520	445.277	16.16	0.4075	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			653.83520	701.476	16.16	0.5925	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,369.99710	3,285.054	22.32	0.9059	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			78.99710	85.354	22.32	0.0941	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			800.18230	853.951	15.74	0.6570	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			391.18230	353.651	15.74	0.3430	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			1,057.17570	995.103	17.69	0.6129	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			386.17570	415.403	17.69	0.3871	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			857.04600	800.399	17.17	0.5510	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			466.04600	500.699	17.17	0.4490	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,962.89990	3,876.620	23.67	0.9269	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			61.89990	66.920	23.67	0.0731	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			763.78250	711.154	16.83	0.5086	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			541.58250	580.354	16.83	0.4914	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,410.26890	2,331.928	20.30	0.8333	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			148.06890	161.128	20.30	0.1667	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			857.20340	913.153	15.65	0.6694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			384.30340	348.753	15.65	0.3306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,647.27250	2,567.352	20.66	0.8527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			130.17250	141.752	20.66	0.1473	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			212.81000	189.005	15.11	0.2159	0.00	0	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,870.29040	1,796.952	19.39	0.7642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,878.86870	1,805.435	19.40	0.7654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			224.62200	242.880	19.37	0.2371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,861.72200	1,788.480	19.37	0.7629	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,592.45480	1,521.869	18.86	0.7187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			275.35480	296.269	18.86	0.2813	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			223.19040	241.352	19.39	0.2358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			301.46080	324.077	18.58	0.3041	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,476.73470	1,407.732	18.59	0.6974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			299.63470	322.132	18.59	0.3026	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,339.61110	1,272.723	18.27	0.6695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			332.51110	357.123	18.27	0.3305	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			221.76870	239.835	19.40	0.2346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			403.50510	432.882	17.69	0.3879	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,531.67920	1,611.422	14.86	0.8816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			98.77920	87.022	14.86	0.1184	0.00	0	147,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			979.19280	1,041.459	15.37	0.7236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			296.29280	267.059	15.37	0.2764	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,468.56080	1,399.677	18.58	0.6959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			84.91860	75.116	14.94	0.1045	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			783.98470	836.360	15.89	0.6325	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			451.08470	411.960	15.89	0.3675	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,749.98570	1,834.201	15.05	0.9141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			67.08570	59.801	15.05	0.0859	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			1,100.60510	1,038.482	17.69	0.6121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			605.14790	647.630	16.57	0.5296	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,667.52050	1,596.524	19.03	0.7315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			260.42050	280.924	19.03	0.2685	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,056.92750	1,121.822	15.24	0.7532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			254.02750	227.422	15.24	0.2468	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,617.81860	1,699.516	14.94	0.8955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			438.37940	470.228	17.46	0.4145	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			528.86190	485.999	16.14	0.4068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			711.76190	760.399	16.14	0.5932	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,802.01810	1,729.472	19.27	0.7537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			234.91810	253.872	19.27	0.2463	0.00	0	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			672.24790	623.230	16.57	0.4704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			178.88950	157.600	14.99	0.1889	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			969.76850	911.078	17.37	0.5749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			452.66850	485.478	17.37	0.4251	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			865.64490	809.981	17.10	0.5417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			498.54490	534.381	17.10	0.4583	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,005.47940	945.828	17.46	0.5855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			835.69790	890.624	15.72	0.6588	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			502.23690	460.607	16.06	0.3938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			735.13690	785.007	16.06	0.6062	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,709.24560	1,637.845	19.11	0.7386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			252.14560	272.245	19.11	0.2614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,231.78950	1,302.000	14.99	0.8111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,145.71000	1,213.405	15.11	0.7841	0.00	0	231,517

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,848.94050	1,934.705	15.13	0.9260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			56.04050	50.305	15.13	0.0740	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,880.34470	3,796.037	23.30	0.9163	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			73.24470	80.437	23.30	0.0837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			402.79790	366.223	15.72	0.3412	0.00	0	147,500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			875.83060	931.436	15.64	0.6615	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			413.93060	378.136	15.64	0.3385	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,172.36250	1,109.844	17.69	0.6175	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			414.26250	443.144	17.69	0.3825	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			873.02840	818.561	16.97	0.5318	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			534.92840	571.861	16.97	0.4682	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,193.21430	4,110.259	23.66	0.9177	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			75.11430	83.559	23.66	0.0823	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,565.10330	3,480.983	22.29	0.8960	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			97.00330	104.283	22.29	0.1040	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			370.15620	336.911	15.47	0.3131	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			935.45620	993.611	15.47	0.6869	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			411.32660	377.614	15.48	0.3224	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			974.32660	1,032.014	15.48	0.6776	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			344.50410	315.639	15.30	0.2853	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,069.20410	1,131.739	15.30	0.7147	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			949.79700	1,006.351	15.57	0.6659	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			435.09700	400.252	15.57	0.3341	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,302.07220	1,239.325	17.80	0.6247	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			436.77220	465.425	17.80	0.3753	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,880.44430	1,810.960	18.91	0.7201	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			317.34430	339.260	18.91	0.2799	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,414.12850	1,351.316	17.88	0.6297	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			456.62850	485.116	17.88	0.3703	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			377.74700	349.082	15.32	0.2928	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,110.24700	1,172.882	15.32	0.7072	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,015.16500	1,071.645	15.51	0.6700	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			452.66500	417.845	15.51	0.3300	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			617.89750	655.169	17.07	0.4594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,074.59750	1,020.569	17.07	0.5406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,891.52540	1,973.758	14.18	0.8956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			98.22540	89.158	14.18	0.1044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,684.06480	1,761.037	14.50	0.8554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			150.76480	136.437	14.50	0.1446	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			695.78050	652.467	16.16	0.4235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			839.08050	887.067	16.16	0.5765	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,148.57670	2,235.260	13.81	0.9333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			55.27670	50.660	13.81	0.0667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,271.54260	3,363.458	14.99	0.9865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.24260	8.858	14.99	0.0135	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,941.50540	2,024.770	14.11	0.9040	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			88.20540	80.169	14.11	0.0960	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,385.58180	1,324.498	17.73	0.6130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			498.88180	529.098	17.73	0.3870	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,194.65370	1,259.031	15.24	0.7230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			361.35370	334.431	15.24	0.2770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			330.41450	352.114	18.98	0.2739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,067.11450	1,997.514	18.98	0.7261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			333.66420	355.551	18.96	0.2762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,050.36420	1,980.951	18.96	0.7238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,958.89270	1,890.550	18.82	0.7109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			352.19270	375.150	18.82	0.2891	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			332.03480	353.827	18.97	0.2750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,058.73480	1,989.227	18.97	0.7250	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			192.86170	174.567	14.68	0.1715	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,591.76170	1,664.867	14.68	0.8285	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			468.63720	434.587	15.46	0.3258	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,081.03720	1,138.387	15.46	0.6742	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,532.87560	1,469.919	17.99	0.6349	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			475.27560	503.719	17.99	0.3651	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			493.83350	458.917	15.53	0.3357	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,063.13350	1,119.717	15.53	0.6643	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,665.24530	1,601.841	18.08	0.6407	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			493.14530	521.441	18.08	0.3593	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			448.21860	419.449	15.37	0.3056	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,196.11860	1,259.049	15.37	0.6944	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,151.52770	1,211.506	15.44	0.6787	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			483.62770	451.906	15.44	0.3213	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			737.81910	695.396	16.14	0.4183	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			915.71910	964.996	16.14	0.5817	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,797.71900	1,733.802	18.19	0.6461	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			509.31900	537.502	18.19	0.3539	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			564.38780	529.261	15.58	0.3435	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,145.98780	1,202.961	15.58	0.6565	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,219.15560	1,281.762	15.43	0.6829	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			497.55560	468.062	15.43	0.3171	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			192.21760	177.668	14.30	0.1616	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,779.01760	1,856.668	14.30	0.8384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,067.46170	3,160.977	12.79	0.9811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			11.96170	12.777	12.79	0.0189	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,707.30430	1,778.587	14.54	0.8139	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			241.80430	220.387	14.54	0.1861	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,468.76000	1,410.343	17.55	0.5827	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,309.90510	1,254.981	17.25	0.5507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			386.99190	409.515	19.11	0.2756	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			692.46050	730.088	17.27	0.4478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,316.96050	1,261.888	17.27	0.5522	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		689.53010	727.010	17.28	0.4463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,324.03010	1,268.810	17.28	0.5537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		695.40510	733.181	17.25	0.4493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		634.26000	668.543	17.55	0.4173	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		565.40880	530.918	15.55	0.3391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,180.90880	1,239.118	15.55	0.6609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,399.64970	1,466.851	15.24	0.7299	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		404.14970	378.651	15.24	0.2701	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		2,441.49190	2,371.315	19.11	0.7244	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		515.61870	485.554	15.48	0.3146	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,280.21870	1,342.754	15.48	0.6854	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,929.29190	1,864.284	18.36	0.6513	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		523.89190	551.484	18.36	0.3487	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		607.34710	570.722	15.65	0.3485	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,186.04710	1,242.021	15.65	0.6515	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		2,074.16990	2,009.210	18.56	0.6551	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		543.86990	571.410	18.56	0.3449	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		539.14940	508.254	15.55	0.3128	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,348.84940	1,410.454	15.55	0.6872	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		654.37360	616.360	15.78	0.3539	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,225.37360	1,279.960	15.78	0.6461	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		559.30810	527.665	15.61	0.3110	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,410.00810	1,470.765	15.61	0.6890	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		2,225.82560	2,159.985	18.75	0.6609	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		556.52560	583.085	18.75	0.3391	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		700.04900	660.604	15.88	0.3585	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,264.84900	1,317.804	15.88	0.6415	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,214.40020	1,264.592	16.14	0.6157	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		800.50020	758.292	16.14	0.3843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,153.97070	3,242.680	13.03	0.9686	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		30.07070	26.380	13.03	0.0314	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,747.05980	1,812.137	15.10	0.7698	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		373.15980	345.837	15.10	0.2302	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,218.85130	1,269.187	16.13	0.6173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		794.95130	752.887	16.13	0.3827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,514.44520	2,446.266	19.12	0.6870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		518.34520	542.566	19.12	0.3130	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,223.32040	1,273.801	16.11	0.6189	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		789.42040	747.501	16.11	0.3811	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		578.00770	545.383	15.64	0.3090	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,471.00770	1,530.783	15.64	0.6910	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,360.51570	2,294.252	18.89	0.6639	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		573.51570	599.652	18.89	0.3361	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		739.37150	698.632	15.97	0.3612	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,305.17150	1,356.732	15.97	0.6388	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,531.61870	1,590.549	15.68	0.6930	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		596.21870	562.849	15.68	0.3070	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,520.08220	2,453.344	19.07	0.6690	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		585.48220	611.044	19.07	0.3310	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		787.45960	745.518	16.07	0.3667	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,332.85960	1,383.218	16.07	0.6333	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,586.98250	1,645.322	15.71	0.6950	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,654.56140	2,587.672	19.22	0.6719	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		599.56140	624.872	19.22	0.3281	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		611.98250	578.122	15.71	0.3050	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		830.91110	788.422	16.16	0.3699	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,370.01110	1,419.722	16.16	0.6301	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,209.34670	6,133.588	22.41	0.8724	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		203.44670	219.888	22.41	0.1276	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		660.39260	687.216	18.95	0.3518	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,476.29260	2,410.916	18.95	0.6482	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		658.45890	685.213	18.96	0.3509	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,484.35890	2,418.913	18.96	0.6491	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		662.32750	689.221	18.94	0.3527	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,468.22750	2,402.921	18.94	0.6473	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		627.39680	593.189	15.72	0.3027	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,646.09680	1,703.989	15.72	0.6973	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,804.86300	2,737.305	19.35	0.6753	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		613.56300	638.105	19.35	0.3247	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		873.67440	829.954	16.24	0.3729	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,405.17440	1,453.454	16.24	0.6271	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		914.25720	869.925	16.30	0.3758	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,435.35720	1,483.025	16.30	0.6242	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		954.52650	909.443	16.36	0.3782	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,467.92650	1,514.743	16.36	0.6218	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		994.99850	949.040	16.41	0.3803	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,500.79850	1,546.640	16.41	0.6197	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		1,032.77380	986.672	16.47	0.3829	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,525.47380	1,571.072	16.47	0.6171	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		1,073.17140	1,026.578	16.52	0.3842	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,562.27140	1,607.378	16.52	0.6158	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,085.22240	1,120.236	18.03	0.4634	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,002.42240	1,945.836	18.03	0.5366	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,082.41940	1,117.355	18.04	0.4625	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		2,009.61940	1,952.955	18.04	0.5375	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,079.62560	1,114.484	18.05	0.4615	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,016.82560	1,960.084	18.05	0.5385	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		2,142.67540	2,084.001	18.27	0.5393	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,126.87540	1,162.001	18.27	0.4607	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,237.44450	1,274.564	18.28	0.4792	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		2,113.34450	2,054.364	18.28	0.5208	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,234.55640	1,271.600	18.29	0.4783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,120.45640	2,061.400	18.29	0.5217	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,240.34120	1,277.544	18.27	0.4801	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,106.24120	2,047.344	18.27	0.5199	0.00	0	0
Total \$ / R Option												0.00	0	3,873,555
Total \$ / R												3,692,152,107.90	276,991	5,154,125
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		13.21560				13.12580			0.0000	0.00	0	211
\$ / R MAXI On	17/09/2018	Foreign Exchange Future		13.37290				13.28310			0.0000	133,729.00	10	346
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		13.52440				13.43290			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		13.83820				13.74550			0.0000	0.00	0	0
Total \$ / R MAXI Future												133,729.00	10	567
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				517.44020	507.082	22.37	0.0343	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				80,937.44020	71,947.082	22.37	0.9657	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				500.80620	490.201	22.48	0.0331	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				81,920.80620	72,930.201	22.48	0.9669	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				534.71860	524.679	22.25	0.0355	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				79,954.71860	70,964.679	22.25	0.9645	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				23,281.76060	25,537.524	18.20	0.3266	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				95,971.76060	89,247.524	18.20	0.6734	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				23,067.35570	25,304.752	18.22	0.3242	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				96,757.35570	90,014.752	18.22	0.6758	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				23,498.24600	25,772.526	18.17	0.3291	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				95,188.24600	88,482.526	18.17	0.6709	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				20,809.41910	22,522.576	19.55	0.2222	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				196,519.41910	189,082.576	19.55	0.7778	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				20,677.72950	22,381.942	19.56	0.2210	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				197,387.72950	189,941.942	19.56	0.7790	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				20,547.22820	22,242.274	19.58	0.2198	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				198,257.22820	190,802.274	19.58	0.7802	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				69,246.05430	73,008.811	17.27	0.4478	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				131,696.05430	126,188.811	17.27	0.5522	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				68,953.01180	72,701.012	17.28	0.4463	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				132,403.01180	126,881.012	17.28	0.5537	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				69,540.50930	73,318.066	17.25	0.4493	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				130,990.50930	125,498.066	17.25	0.5507	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												133,729.00	10	567
£ / R	On	18/06/2018	Foreign Exchange Future			17.65540		17.58420			0.0000	188,153,597.80	10,657	206,279
£ / R	On	17/09/2018	Foreign Exchange Future			17.94200		17.87180			0.0000	209,724,038.00	11,689	53,412
£ / R	On	14/12/2018	Foreign Exchange Future			18.22130		18.14960			0.0000	1,093,278.00	60	7,687
£ / R	On	18/03/2019	Foreign Exchange Future			18.53060		18.45940			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.82440		18.75040			0.0000	0.00	0	5,465

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												398,970,913.80	22,406	277,775
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		17,384.20000	17,455.400	21.11	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.11	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		80.45340	83.991	19.49	0.3030	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		386.25340	318.591	19.49	0.6970	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		229.92220	261.098	19.17	0.6450	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		145.72220	105.698	19.17	0.3550	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		2,815.95200	2,744.748	35.02	0.9993	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		0.15200	0.148	35.02	0.0007	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		78.22350	81.512	19.54	0.2957	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		394.02350	326.112	19.54	0.7043	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		76.04940	79.100	19.59	0.2886	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		401.84940	333.700	19.59	0.7114	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		453.94010	478.130	16.66	0.4383	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		832.14010	786.130	16.66	0.5617	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		450.58680	474.612	16.68	0.4359	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		838.78680	792.612	16.68	0.5641	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		457.31990	481.672	16.65	0.4408	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		825.51990	779.672	16.65	0.5592	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		849.75770	885.016	16.16	0.5422	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		820.15770	783.716	16.16	0.4578	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		845.33830	880.443	16.16	0.5403	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		825.73830	789.143	16.16	0.4597	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		854.20160	889.603	16.15	0.5441	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		814.60160	778.303	16.15	0.4559	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		1,136.58660	1,175.042	16.37	0.5647	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		967.18660	934.442	16.37	0.4353	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		1,132.07770	1,170.418	16.38	0.5632	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		972.67770	939.818	16.38	0.4368	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		1,127.57800	1,165.803	16.39	0.5617	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		978.17800	945.203	16.39	0.4383	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		1,302.78940	1,343.630	16.63	0.5579	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,182.38940	1,149.230	16.63	0.4421	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,298.46650	1,339.205	16.63	0.5566	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,188.06650	1,154.805	16.63	0.4434	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,307.13300	1,348.068	16.62	0.5592	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,176.73300	1,143.668	16.62	0.4408	0.00	0	0	
Total £ / R Option												0.00	0	1,000
Total £ / R												398,970,913.80	22,406	278,775
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11987	0.11949			0.0000	0.00	0	8,296	
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12208	0.12170			0.0000	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12428	0.12390			0.0000	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12921	0.12882			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			2.65500	2.384	28.99	0.0152	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,053.95500	1,015.084	28.99	0.9848	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.50720	4.144	54.47	0.0143	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,054.80720	2,016.844	54.47	0.9857	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			94.87740	95.873	16.64	0.4845	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			146.17740	108.573	16.64	0.5155	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			201.44910	202.614	19.40	0.2814	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,031.34910	994.914	19.40	0.7186	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			99.75340	103.183	23.58	0.1431	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,929.65340	1,895.483	23.58	0.8569	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			515.88350	521.706	16.46	0.5967	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			345.78350	314.006	16.46	0.4033	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			806.16450	811.209	16.49	0.6396	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			416.26450	382.909	16.49	0.3604	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			428.95650	432.955	18.88	0.3945	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,039.05650	1,004.655	18.88	0.6055	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,457.83800	1,471.287	12.69	0.9188	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			67.93800	42.987	12.69	0.0812	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			898.40100	902.462	18.19	0.5229	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,016.50100	981.962	18.19	0.4771	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			591.06700	594.461	19.48	0.3771	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,709.16700	1,673.961	19.48	0.6229	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,342.14610	1,343.740	16.09	0.7050	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			460.24610	423.240	16.09	0.2950	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			15.57930		15.50020			0.0000	640,901,243.40	41,138	58,843
€ / R	On	16/07/2018	Foreign Exchange Future			15.67170		15.59310			0.0000	0.00	0	34
€ / R	On	31/07/2018	Foreign Exchange Future			15.71970		15.64120			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.87490		15.79710			0.0000	837,131,101.70	52,733	132,586
€ / R	On	14/12/2018	Foreign Exchange Future			16.16970		16.09050			0.0000	11,868,559.80	734	9,609
€ / R	On	18/03/2019	Foreign Exchange Future			16.50270		16.42290			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.81990		16.73770			0.0000	0.00	0	5,256
Total € / R Future												1,489,900,904.90	94,605	211,169
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			357.76060	291.665	19.60	0.7079	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			57.96060	70.965	19.60	0.2921	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			22.17220	15.283	21.15	0.0791	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			522.37220	594.583	21.15	0.9209	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			233.41100	176.133	18.72	0.5491	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			103.61100	125.433	18.72	0.4509	0.00	0	29,734

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			0.66920	0.492	24.70	0.0032	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,200.86920	1,279.792	24.70	0.9968	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			1.11520	0.818	24.16	0.0053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			1,101.31520	1,180.118	24.16	0.9947	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,490.34780	1,569.390	25.86	0.9994	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.14780	0.090	25.86	0.0006	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,500.20000	2,579.300	21.16	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	21.16	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			2,000.20040	2,079.300	23.49	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00040	0.000	23.49	0.0000	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,250.71720	1,329.680	24.97	0.9975	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			0.51720	0.380	24.97	0.0025	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			27.52600	34.340	20.64	0.1602	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			527.32600	455.040	20.64	0.8398	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,129.82220	6,050.735	68.41	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.02220	0.035	68.41	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,530.31970	1,609.359	25.68	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.11970	0.059	25.68	0.0004	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			5.46010	6.451	23.07	0.0357	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			945.26010	867.151	23.07	0.9643	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,109.81560	3,030.718	37.12	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.01560	0.018	37.12	0.0001	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,750.21180	1,829.304	24.65	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.01180	0.004	24.65	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			160.61630	200.100	19.04	0.5978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			150.41630	110.800	19.04	0.4022	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			314.91730	374.500	20.07	0.8004	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			64.71730	45.200	20.07	0.1996	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,050.03370	4,971.040	68.41	0.9991	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.23370	0.340	68.41	0.0009	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			155.39010	193.933	19.00	0.5877	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			155.19010	114.633	19.00	0.4123	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			150.81610	187.866	18.95	0.5775	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			160.61610	118.566	18.95	0.4225	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			35.24950	28.229	15.37	0.0826	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			928.34950	999.929	15.37	0.9174	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			176.96130	148.448	15.27	0.2686	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			608.16130	658.148	15.27	0.7314	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,311.32110	2,387.584	16.31	0.9755	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,193.73180	1,130.299	17.42	0.7120	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.63770	2.501	22.47	0.0045	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			491.25940	522.483	15.64	0.5238	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			544.15940	497.583	15.64	0.4762	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,784.24840	3,707.488	21.48	0.9664	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			21.34840	22.388	21.48	0.0336	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,485.32860	1,418.408	18.08	0.7755	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			14.22110	12.684	16.31	0.0245	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			171.00990	181.804	18.10	0.2229	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,493.90990	1,426.904	18.10	0.7771	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			173.86000	184.826	18.06	0.2261	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,476.76000	1,409.926	18.06	0.7739	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			35.69640	28.111	13.59	0.0575	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			434.20310	461.837	15.93	0.4783	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			637.10310	586.937	15.93	0.5217	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,835.53770	5,757.601	22.47	0.9955	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			230.83180	245.199	17.42	0.2880	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			172.42860	183.308	18.08	0.2245	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,582.79640	1,653.010	13.59	0.9425	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,049.11250	1,982.266	18.09	0.7631	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			258.12500	270.407	18.10	0.2357	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,057.62500	1,990.706	18.10	0.7643	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			256.64680	268.857	18.11	0.2346	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,066.14680	1,999.157	18.11	0.7654	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			259.61250	271.966	18.09	0.2369	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,008.83560	1,046.204	14.99	0.5929	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			725.93560	683.504	14.99	0.4071	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,004.29610	1,041.505	15.00	0.5911	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			731.39610	688.805	15.00	0.4089	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,013.39510	1,050.928	14.98	0.5948	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			720.49510	678.228	14.98	0.4052	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			982.08940	1,014.008	15.50	0.5218	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,124.38940	1,074.108	15.50	0.4782	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			989.61850	1,021.813	15.48	0.5248	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,111.91850	1,061.913	15.48	0.4752	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			985.84640	1,017.903	15.49	0.5233	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,118.14640	1,068.003	15.49	0.4767	0.00	0	0
Total € / R Option												0.00	0	613,230
Total € / R												1,489,900,904.90	94,605	824,399
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.06090		9.98940			0.0000	2,635,955.80	262	15,639
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.18620		10.11510			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.31120		10.23840			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.44730		10.37500			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.58000		10.50880			0.0000	0.00	0	0
Total AU\$ / R Future												2,635,955.80	262	27,851
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.47150	5.984	20.55	0.0539	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			515.07150	445.084	20.55	0.9461	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.25430	5.653	20.67	0.0511	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			524.85430	454.753	20.67	0.9489	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.73330	6.336	20.43	0.0569	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	10.49	Put			505.33330	435.437	20.43	0.9431	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,070.88720	1,008.834	16.14	0.8470	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			58.06330	67.074	16.08	0.1573	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,052.96330	990.874	16.08	0.8427	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			57.01570	66.046	16.11	0.1551	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,061.91570	999.846	16.11	0.8449	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			55.98720	65.034	16.14	0.1530	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			99.10600	110.492	15.85	0.1834	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,350.70600	1,289.292	15.85	0.8166	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			101.29930	112.909	15.82	0.1869	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,332.89930	1,271.709	15.82	0.8131	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			100.19620	111.693	15.84	0.1851	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,341.79620	1,280.493	15.84	0.8149	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			480.51270	446.897	13.63	0.4451	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			501.13460	539.578	13.64	0.5517	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			486.13460	452.278	13.64	0.4483	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			496.79270	534.997	13.65	0.5485	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			491.79270	457.697	13.65	0.4515	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			505.51270	544.197	13.63	0.5549	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			412.17650	440.854	14.58	0.4234	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			903.37650	860.854	14.58	0.5766	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			409.26380	437.779	14.59	0.4211	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			910.46380	867.779	14.59	0.5789	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			406.37640	434.726	14.61	0.4188	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			917.57640	874.726	14.61	0.5812	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,635,955.80	262	27,851
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.17500		10.10190			0.0000	1,017,500.00	100	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.45080		10.37740			0.0000	0.00	0	0
Total CAD/ R Future												1,017,500.00	100	2,080
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.11290	0.156	16.93	0.0024	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			718.21290	645.156	16.93	0.9976	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.09830	0.135	16.93	0.0021	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			728.19830	655.135	16.93	0.9979	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.12950	0.180	16.93	0.0027	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			708.22950	635.180	16.93	0.9973	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			989.83150	1,051.872	13.71	0.8526	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			92.43150	81.072	13.71	0.1474	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			981.78640	1,043.640	13.71	0.8500	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			94.38640	82.840	13.71	0.1500	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			997.90670	1,060.133	13.71	0.8551	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			90.50670	79.333	13.71	0.1449	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,017,500.00	100	2,080
CHF / R	On	18/06/2018	Foreign Exchange Future			13.42720		13.33910			0.0000	16,314,048.00	1,215	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.69480		13.60720			0.0000	33,278,364.00	2,430	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			13.96350		13.87350			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.55410		14.46080			0.0000	0.00	0	0
Total CHF / R Future												49,592,412.00	3,645	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1.70060	2.391	28.10	0.0142	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,202.60060	1,115.191	28.10	0.9858	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.64970	2.330	28.21	0.0138	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,212.54970	1,125.130	28.21	0.9862	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.75330	2.454	27.99	0.0146	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,192.65330	1,105.254	27.99	0.9854	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			105.59700	108.878	17.92	0.1683	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,528.39700	1,444.078	17.92	0.8317	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			104.41680	107.905	17.95	0.1669	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,537.21680	1,453.105	17.95	0.8331	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			103.24740	106.928	17.97	0.1655	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,546.04740	1,462.128	17.97	0.8345	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			948.57360	1,002.310	14.12	0.7264	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			285.07360	248.810	14.12	0.2736	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			942.23630	995.258	14.12	0.7239	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			288.73630	251.758	14.12	0.2761	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			954.94360	1,009.388	14.13	0.7288	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			281.44360	245.888	14.13	0.2712	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			782.60730	801.879	15.08	0.5003	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,041.80730	967.779	15.08	0.4997	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			779.12910	798.249	15.10	0.4985	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,048.32910	974.149	15.10	0.5015	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			775.66770	794.636	15.11	0.4968	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,054.86770	980.536	15.11	0.5032	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												49,592,412.00	3,645	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06560		2.05200			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.08200		2.06850			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09880		2.08500			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13320		2.11900			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			62.47740	34.882	19.38	0.1334	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			403.35440	502.154	18.66	0.8277	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			83.35440	46.154	18.66	0.1723	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			329.88010	417.093	17.93	0.7787	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			109.88010	61.093	17.93	0.2213	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			482.47740	590.882	19.38	0.8666	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,032.08080	943.616	15.63	0.5958	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			388.73110	432.915	15.76	0.3830	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,103.73110	1,012.915	15.76	0.6170	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			362.22790	404.165	15.90	0.3627	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,177.22790	1,084.165	15.90	0.6373	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			417.08080	463.616	15.63	0.4042	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,044.99540	2,165.127	14.31	0.8479	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			194.99540	177.127	14.31	0.1521	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,964.96240	2,083.031	14.30	0.8357	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			214.96240	195.031	14.30	0.1643	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,886.42070	2,002.299	14.29	0.8228	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			236.42070	214.299	14.29	0.1772	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,006.52470	2,113.437	14.54	0.7204	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			616.52470	581.437	14.54	0.2796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,942.85510	2,049.405	14.57	0.7084	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			652.85510	617.405	14.57	0.2916	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,071.51140	2,178.823	14.51	0.7323	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			581.51140	546.823	14.51	0.2677	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			2.09530		2.08470			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.13560		2.12530			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.17660		2.16600			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32430		2.31420			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	Put			1,367.07670	1,262.512	27.30	0.9489	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			11.79050	12.903	27.96	0.0427	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,464.79050	1,359.903	27.96	0.9573	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			16.88260	18.739	26.64	0.0614	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,269.88260	1,165.739	26.64	0.9386	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			14.07670	15.512	27.30	0.0511	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			135.81820	150.037	17.51	0.1551	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,382.81820	2,294.037	17.51	0.8449	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			127.77410	140.728	17.66	0.1463	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,474.77410	2,384.728	17.66	0.8537	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			120.28850	132.059	17.80	0.1381	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,567.28850	2,476.059	17.80	0.8619	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,303.06620	1,368.373	14.33	0.6733	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			543.06620	502.373	14.33	0.3267	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,245.89260	1,307.188	14.35	0.6561	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			585.89260	541.188	14.35	0.3439	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,362.15260	1,431.409	14.30	0.6903	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			502.15260	465.409	14.30	0.3097	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			666.39890	642.547	15.38	0.2700	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,345.25660	2,420.898	15.42	0.7196	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			703.25660	677.898	15.42	0.2804	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,283.33600	2,357.441	15.45	0.7091	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			741.33600	714.441	15.45	0.2909	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,408.39890	2,485.547	15.38	0.7300	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			1.68430		1.67290			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.70690		1.69540			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.72880		1.71710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82140		1.80950			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			10.20000	15.982	23.27	0.0723	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			881.20000	772.982	23.27	0.9277	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			8.11810	11.811	23.93	0.0546	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			979.11810	868.811	23.93	0.9454	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			12.99420	21.704	22.61	0.0958	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			783.99420	678.704	22.61	0.9042	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,818.92220	1,721.698	19.32	0.7918	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			200.08900	220.353	18.97	0.2361	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,646.08900	1,551.353	18.97	0.7639	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			186.22380	205.185	19.16	0.2219	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,732.22380	1,636.185	19.16	0.7781	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			172.92220	190.698	19.32	0.2082	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,675.88300	1,772.625	15.28	0.8264	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			204.88300	184.625	15.28	0.1736	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,598.99340	1,693.658	15.28	0.8111	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			227.99340	205.658	15.28	0.1889	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,754.52940	1,853.231	15.28	0.8410	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			183.52940	165.231	15.28	0.1590	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,431.60270	1,503.474	16.37	0.6145	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			936.60270	889.474	16.37	0.3855	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,385.82410	1,455.511	16.46	0.6010	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			990.82410	941.511	16.46	0.3990	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,478.87880	1,552.943	16.28	0.6280	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			883.87880	838.943	16.28	0.3720	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13060		0.12980			0.0000	0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13010		0.12880			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12980		0.12710			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12690		0.12610			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	18/06/2018	Foreign Exchange Future			1.65050		1.63510			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.67600		1.66060			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.70140		1.68570			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.75370		1.73740			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			9.29470		9.23200			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.40690		9.34420			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.51880		9.45460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.02440		9.96040			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			2.52200	3.105	23.32	0.0293	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			610.52200	548.405	23.32	0.9707	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			2.40700	2.957	23.47	0.0279	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			620.40700	558.257	23.47	0.9721	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			2.64340	3.262	23.17	0.0307	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			600.64340	538.562	23.17	0.9693	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			110.89850	124.594	15.97	0.2730	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			686.69850	637.694	15.97	0.7270	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			109.10570	122.603	16.00	0.2694	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			694.90570	645.703	16.00	0.7306	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			107.34200	120.644	16.03	0.2658	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			703.14200	653.744	16.03	0.7342	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			689.06840	737.145	13.82	0.7610	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			154.46840	138.345	13.82	0.2390	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			682.01750	729.884	13.82	0.7575	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			157.41750	141.084	13.82	0.2425	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			675.00370	722.659	13.82	0.7539	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			160.40370	143.860	13.82	0.2461	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			626.41580	661.210	15.25	0.5576	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			586.01580	556.810	15.25	0.4424	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			622.16410	656.791	15.26	0.5550	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			591.76410	562.392	15.26	0.4450	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			630.69440	665.656	15.23	0.5602	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			580.29440	551.256	15.23	0.4398	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.30010		1.29440			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.30780		1.30310			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31260		1.31170			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36470		1.36490			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			256.00000	199.000		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			356.00000	299.000		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			156.00000	99.000		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			669.00000	622.000		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			769.00000	722.000		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			569.00000	522.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			517.00000	526.000		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			417.00000	426.000		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			617.00000	626.000		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			449.00000	447.000		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			349.00000	347.000		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			549.00000	547.000		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			1.33600		1.33970			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34170		1.34550			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 18/06/2018 Foreign Exchange Future			1.17890		1.18090			0.0000	0.00	0	260
QUANTO €On 17/09/2018 Foreign Exchange Future			1.18710		1.18930			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	260
Total QUANTO € / \$									0.00	0	260
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.34220	0.11978	8.36910			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.19160	0.11978	8.21690			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		0.11978	101.35860	86.430	21.51	0.0832	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11978	3,110.35860	3,364.430	21.51	0.9168	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11978	93.51920	81.354	21.67	0.0786	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11978	3,202.51920	3,459.354	21.67	0.9214	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11978	109.79050	91.852	21.35	0.0881	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11978	3,018.79050	3,269.852	21.35	0.9119	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11978	26.64670	21.235	24.45	0.0221	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11978	5,235.64670	5,499.235	24.45	0.9779	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Put		0.11978	4,251.67480	4,519.133	23.28	0.9588	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Call		0.11978	42.67480	41.133	23.28	0.0412	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11978	1,190.91780	1,009.995	15.12	0.2692	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11978	5,221.91780	5,293.995	15.12	0.7308	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11978	1,255.56700	1,073.788	15.22	0.2806	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11978	5,086.56700	5,157.788	15.22	0.7194	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.11978	3,207.13820	2,975.397	17.04	0.5295	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.11978	2,738.13820	2,759.397	17.04	0.4705	0.00	0	20,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11978	1,222.96700	1,041.596	15.17	0.2749	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11978	5,153.96700	5,225.596	15.17	0.7251	0.00	0	0
Total R / ¥EN Option									0.00	0	71,200
Total R / ¥EN									0.00	0	71,483
SGD / R On 18/06/2018 Foreign Exchange Future			9.90150		9.83660			0.0000	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			10.03850		9.97380			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.17500		10.10840			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.73810		10.67140			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			21.90760	27.234	18.65	0.2066	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			285.30760	225.734	18.65	0.7934	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			20.70860	25.700	18.76	0.1965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			294.10860	234.200	18.76	0.8035	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			23.17420	28.857	18.53	0.2171	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			276.57420	217.357	18.53	0.7829	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			287.62390	319.399	14.55	0.5354	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			313.82390	280.899	14.55	0.4646	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			283.48730	314.702	14.57	0.5301	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			319.68730	286.202	14.57	0.4699	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			291.81120	324.147	14.53	0.5407	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			308.01120	275.647	14.53	0.4593	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			855.77140	909.995	13.67	0.8148	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			117.37140	104.995	13.67	0.1852	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			848.14050	902.195	13.67	0.8118	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			119.74050	107.195	13.67	0.1882	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			863.43850	917.828	13.67	0.8177	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			115.03850	102.828	13.67	0.1823	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			305.68310	288.407	14.03	0.2845	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			979.57110	1,029.278	14.01	0.7205	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			298.17110	281.178	14.01	0.2795	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			973.31280	1,022.878	14.02	0.7180	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			301.91280	284.778	14.02	0.2820	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			967.08310	1,016.507	14.03	0.7155	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			2.89330		2.89860			0.0000	7,392,381.50	2,555	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.81900		2.82630			0.0000	7,202,545.00	2,555	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.74870		2.75710			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.68280		2.69710			0.0000	0.00	0	0
Total TRY / R Future												14,594,926.50	5,110	16,715
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.07610	0.081	60.15	0.0013	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			761.47610	766.781	60.15	0.9987	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.08190	0.088	61.24	0.0014	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			771.48190	776.788	61.24	0.9986	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.07050	0.074	59.07	0.0012	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			751.47050	756.774	59.07	0.9988	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			11.56170	12.853	23.77	0.0852	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			545.26170	553.853	23.77	0.9148	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.98090	12.441	23.89	0.0825	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			554.68090	563.441	23.89	0.9175	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			12.17080	13.282	23.66	0.0879	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			535.87080	544.282	23.66	0.9121	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			82.23720	83.822	21.25	0.3314	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			295.13720	305.122	21.25	0.6686	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			79.69520	81.303	21.28	0.3237	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			302.59520	312.603	21.28	0.6763	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			84.85270	86.413	21.22	0.3392	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			287.75270	297.713	21.22	0.6608	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			33.11230	33.022	21.71	0.1247	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			866.01230	880.222	21.71	0.8753	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			32.25530	32.178	21.71	0.1221	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			875.15530	889.378	21.71	0.8779	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			33.99030	33.887	21.71	0.1274	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			856.89030	871.087	21.71	0.8726	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												14,594,926.50	5,110	16,715
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.29450		1.28380			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.25510		1.24570			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21850		1.20920			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.13600		1.12710			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												5 648 998 449.90	403,129	1,828,436
Total Options												0.00	0	4,558,985
Grand Total:												5,648,998,449.90	403,129	6,387,421