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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/06/2018 Foreign Exchange Future			13.56230		13.49550			0.0000	7,840,338,505.40	578,098	0
\$ / R On 20/06/2018 Foreign Exchange Future			13.68260		13.49890			0.0000	0.00	0	5,947
\$ / R On 22/06/2018 Foreign Exchange Future			13.68440		13.44270			0.0000	273,688.00	20	20
\$ / R On 29/06/2018 Foreign Exchange Future			13.69650		13.51590			0.0000	14,490,897.00	1,058	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.70180		13.52030			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.70350		13.52180			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.70700		13.52470			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.70880		13.52620			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.73340		13.54690			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.74040		13.55380			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.74220		13.55550			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.74570		13.55900			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.75280		13.56590			0.0000	0.00	0	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.75630		13.56940			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.76510		13.57800			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.77570		13.58830			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.77920		13.59180			0.0000	413,376.00	30	3,970
\$ / R On 20/08/2018 Foreign Exchange Future			13.78800		13.56730			0.0000	8,272,800.00	600	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.80770		13.61940			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.81310		13.62460			0.0000	0.00	0	177
\$ / R On 13/09/2018 Foreign Exchange Future			13.83090		13.64180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Future			13.83810		13.64870			0.0000	2,519,378,324.10	182,061	566,076
\$ / R	On	28/09/2018	Foreign Exchange Future			13.85780		13.66790			0.0000	0.00	0	3,280
\$ / R	On	02/10/2018	Foreign Exchange Future			13.86490		13.67480			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.90600		13.71480			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.91320		13.72180			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.91670		13.72530			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.91850		13.72700			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.92570		13.73400			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.94000		13.74790			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.94530		13.75310			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.97040		13.77750			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.99000		13.79660			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.99540		13.80180			0.0000	63,273,203.40	4,521	77,428
\$ / R	On	31/12/2018	Foreign Exchange Future			14.02590		13.83130			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			14.02940		13.83470			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			14.07970		13.88320			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.08150		13.88490			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.10480		13.90740			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.13170		13.93340			0.0000	49,460,950.00	3,500	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.16400		13.96450			0.0000	141,640.00	10	5,670
\$ / R	On	27/03/2019	Foreign Exchange Future			14.18010		13.98040			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.18360		13.98390			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.19070		13.99100			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.24040		14.04040			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.29540		14.09520			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.30070		14.10050			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.32030		14.11990			0.0000	2,004,842.00	140	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.34140		14.14090			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.34530		14.14500			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.38440		14.18550			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.38570		14.18690			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.42350		14.22610			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.42750		14.23020			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.44570		14.24910			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.46400		14.26810			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.46660		14.27080			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.50440		14.31000			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.54230		14.34920			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.54620		14.35330			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.56050		14.36820			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.58400		14.39250			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.58660		14.39520			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.62440		14.43440			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.66490		14.47640			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.70530		14.51830			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.74060		14.55480			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	02/06/2020	Foreign Exchange Future			14.78490		14.60080			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.79800		14.61430			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.90900		14.72540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.03970		14.85040			0.0000	0.00	0	0
Total \$ / R Future												10,498,048,225.90	770,038	851,071
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			496.17640	562.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.67640	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,614.52360	1,547.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.02360	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			535.92360	602.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			0.42360	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,644.52310	1,577.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.02310	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			995.50000	1,062.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,004.51990	1,937.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.01990	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			19.90490	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			224.40490	137.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,495.50000	1,562.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,314.53670	1,247.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.03670	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,995.50000	2,062.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			745.51450	812.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			0.01450	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,024.55800	2,957.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.05800	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,214.56370	1,147.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.06370	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			210.78440	262.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			15.28440	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,034.51980	1,967.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.01980	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			329.85700	392.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			4.35700	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,095.50000	1,162.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			79.46260	82.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			63.96260	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,994.55310	2,927.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.05310	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			282.69960	342.300	21.90	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			7.19960	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,934.52030	1,867.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.02030	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			91.12880	102.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			55.62880	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,664.51950	2,597.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.01950	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.15790	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			606.65790	537.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,884.86040	3,817.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.36040	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.56100	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			508.06100	437.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,784.80630	3,717.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.30630	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			9.10860	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			343.60860	267.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,914.54150	2,847.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.04150	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,714.77180	3,647.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.27180	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			8.59430	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			353.09430	277.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,504.68370	3,437.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.18370	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			6.10830	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			410.60830	337.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,245.50000	1,312.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			14.66010	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			269.16010	187.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,424.65580	3,357.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.15580	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			0.99380	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			755.49380	687.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,235.50000	1,302.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			10.86420	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			315.36420	237.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,154.58290	3,087.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.08290	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			10.24100	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			324.74100	247.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,294.51910	2,227.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.01910	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,034.67970	967.700	21.90	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.17970	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			68.67170	62.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			73.17170	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			1,195.50000	1,262.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			1,804.52130	1,737.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.02130	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,375.50000	1,442.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			301.40570	362.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			5.90570	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			1,724.52210	1,657.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.02210	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.02180	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			1,754.52180	1,687.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,054.50020	6,987.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00020	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			1,504.52560	1,437.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.02560	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			1,355.50000	1,422.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			1,345.50000	1,412.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			2,295.50000	2,362.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			1,255.50000	1,322.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,745.50000	1,812.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			23.63540	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			169.13540	212.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,595.50000	1,662.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			2,145.50000	2,212.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			2,045.50000	2,112.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,725.50000	1,792.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,795.50000	1,862.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			1,365.50000	1,432.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,895.50000	1,962.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,695.50000	1,762.300	21.90	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			1,435.50000	1,502.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			1,045.50000	1,112.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			1,265.50000	1,332.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			1,295.50000	1,362.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			0.00010	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			945.50010	1,012.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			605.68260	672.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			0.18260	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			795.50460	862.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			0.00460	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Call			255.12100	312.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Put			9.62100	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.32870	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,204.82870	4,137.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.32110	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,214.82110	4,147.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.33650	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,194.83650	4,127.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			28.88830	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			173.38830	77.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			446.69650	512.300	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1.19650	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,884.53760	2,817.700	21.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.03760	0.000	21.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,495.50000	2,562.300	21.90	1.0000	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			0.02120	0.022	36.87	0.0002	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			1,058.92120	1,242.622	36.87	0.9998	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Put			0.00000	37.443	21.69	0.2104	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Call			0.00000	281.843	21.69	0.7896	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			4.33940	1.921	20.81	0.0112	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			900.23940	1,078.421	20.81	0.9888	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,068.87470	1,247.656	22.36	0.9934	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			2.97470	1.156	22.36	0.0066	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			3.69540	1.552	21.45	0.0090	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			969.59540	1,148.052	21.45	0.9910	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			7.81560	4.024	18.71	0.0238	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			673.71560	850.524	18.71	0.9762	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,049.00310	1,227.725	22.18	0.9930	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			3.10310	1.225	22.18	0.0070	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,078.81320	1,257.623	22.45	0.9936	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			2.91320	1.123	22.45	0.0064	0.00	0	109

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	Put			3.45740	1.419	21.72	0.0082	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			999.35740	1,177.919	21.72	0.9918	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			3.77940	1.600	21.36	0.0093	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			959.67940	1,138.100	21.36	0.9907	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,584.45550	2,403.648	29.25	0.9992	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.35550	0.148	29.25	0.0008	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,104.95820	1,924.071	27.27	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.85820	0.571	27.27	0.0030	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,297.79460	1,477.064	24.27	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			1.89460	0.564	24.27	0.0032	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			378.20260	236.190	18.88	0.5845	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			94.10260	132.690	18.88	0.4155	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,720.45820	1,902.045	25.46	0.9987	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.15820	0.244	25.46	0.0013	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			1,024.18980	1,204.073	20.85	0.9884	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			3.88980	2.273	20.85	0.0116	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			529.86340	373.893	19.01	0.6989	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			70.16340	95.693	19.01	0.3011	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			46.56320	15.928	16.00	0.0807	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			446.86320	597.728	16.00	0.9193	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			5.93780	3.159	19.51	0.0161	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			927.73780	1,106.659	19.51	0.9839	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			7.93630	3.435	18.45	0.0172	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			922.63630	1,100.435	18.45	0.9828	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			0.00000	501.913	15.99	0.8356	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			0.00000	43.113	15.99	0.1644	862,260.00	20,000	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			269.79200	159.525	17.32	0.4104	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			195.99200	268.325	17.32	0.5896	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,458.35210	1,639.701	22.00	0.9957	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			2.15210	0.901	22.00	0.0043	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			355.02170	227.424	17.83	0.5077	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			151.22170	206.224	17.83	0.4923	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			448.99090	320.607	17.59	0.5266	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			195.89090	254.007	17.59	0.4734	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,174.57940	1,990.801	22.46	0.9695	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			8.37940	11.201	22.46	0.0305	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			80.61950	102.913	19.75	0.2175	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			976.81950	812.513	19.75	0.7825	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,391.56530	2,206.709	22.68	0.9798	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.36530	7.109	22.68	0.0202	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			755.56060	601.615	18.81	0.6969	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			119.36060	152.015	18.81	0.3031	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			840.92680	682.901	19.18	0.7289	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			106.42680	135.101	19.18	0.2711	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			4.87600	2.668	17.39	0.0099	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,503.87600	1,688.368	17.39	0.9901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			290.41510	199.110	16.57	0.3615	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			356.31510	451.909	16.57	0.6385	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,758.39780	2,572.397	22.39	0.9857	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.29780	5.197	22.39	0.0143	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,264.32110	2,081.068	22.01	0.9653	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			10.22110	13.868	22.01	0.0347	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			660.64000	806.345	15.55	0.8602	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			94.74000	53.545	15.55	0.1398	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			473.78780	350.587	17.31	0.5112	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			239.68780	303.387	17.31	0.4888	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			37.74620	19.552	15.45	0.0596	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			947.14620	1,115.852	15.45	0.9404	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			247.40430	309.709	17.42	0.4704	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			529.40430	404.609	17.42	0.5296	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,611.71670	2,427.723	22.64	0.9704	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			9.71670	12.823	22.64	0.0296	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			11.80260	6.831	15.24	0.0231	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,269.80260	1,451.931	15.24	0.9769	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,140.75050	979.929	19.53	0.7702	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			109.05050	135.629	19.53	0.2298	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			309.89010	222.622	16.44	0.3523	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			431.69010	531.822	16.44	0.6477	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			0.00000	271.509	16.53	0.3908	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			0.00000	499.509	16.53	0.6092	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,465.86860	2,284.845	22.14	0.9278	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			35.26860	42.545	22.14	0.0722	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			766.95620	906.232	15.39	0.8171	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			147.55620	98.532	15.39	0.1829	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			437.29460	335.789	16.62	0.4243	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			406.69460	493.489	16.62	0.5757	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			530.44250	415.658	16.92	0.4819	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			349.84250	423.358	16.92	0.5181	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,969.97730	2,787.546	23.11	0.9555	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			19.37730	25.246	23.11	0.0445	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			42.15200	24.642	14.64	0.0600	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,196.75200	1,367.742	14.64	0.9400	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			278.32170	203.816	15.77	0.2922	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			620.12170	734.716	15.77	0.7078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,540.00390	2,359.899	21.82	0.9128	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			48.70390	57.999	21.82	0.0872	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			924.91380	1,074.584	15.10	0.8463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			126.21380	86.485	15.10	0.1537	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,653.50450	2,841.404	19.22	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			4.80450	3.304	19.22	0.0074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			844.83750	987.356	15.21	0.8162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			156.13750	109.256	15.21	0.1838	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	15.14	Put			1,610.70390	1,444.568	19.88	0.8040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			119.40390	142.668	19.88	0.1960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,206.67230	1,374.814	14.72	0.9223	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			57.97230	36.714	14.72	0.0777	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,114.11490	1,277.129	14.84	0.9017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			75.41490	49.029	14.84	0.0983	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,377.71110	2,199.226	21.49	0.9000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			56.41110	67.326	21.49	0.1000	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,444.38310	2,265.199	21.63	0.9055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			53.08310	63.299	21.63	0.0945	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,081.32100	1,242.309	14.88	0.8935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			82.62100	54.209	14.88	0.1065	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			460.82390	361.085	16.40	0.4176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			459.52390	549.185	16.40	0.5824	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			427.47470	510.590	16.56	0.5542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			508.77470	402.490	16.56	0.4458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,387.80990	3,203.574	22.43	0.9635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			16.50990	21.674	22.43	0.0365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			599.12910	709.495	15.83	0.6859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			310.42910	231.395	15.83	0.3141	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,482.58120	2,303.017	21.70	0.9085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			51.28120	61.117	21.70	0.0915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,913.45690	2,098.975	16.93	0.9760	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			14.75690	10.875	16.93	0.0240	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			660.42800	778.891	15.62	0.7244	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			261.72800	190.791	15.62	0.2756	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,684.17860	2,502.854	22.10	0.9226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			42.87860	50.954	22.10	0.0774	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,815.87180	2,000.767	16.61	0.9720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			17.17180	12.667	16.61	0.0280	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,670.27790	1,854.038	16.12	0.9649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			21.57790	15.938	16.12	0.0351	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			283.28030	208.657	15.71	0.2930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			631.98030	746.757	15.71	0.7070	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,060.46780	2,246.759	17.42	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			11.76780	8.659	17.42	0.0191	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,382.91200	1,563.419	15.15	0.9447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			34.21200	25.318	15.15	0.0553	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,158.82640	2,345.541	17.74	0.9836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			10.12640	7.441	17.74	0.0164	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			107.20770	72.235	15.01	0.1337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			985.90770	1,140.335	15.01	0.8663	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			379.14820	289.941	16.11	0.3640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			527.84820	628.041	16.11	0.6360	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,962.38260	2,148.179	17.09	0.9777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			13.68260	10.079	17.09	0.0223	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			31.67050	23.431	15.31	0.0513	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,430.37050	1,611.531	15.31	0.9487	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,767.22730	1,951.773	16.45	0.9698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			18.52730	13.673	16.45	0.0302	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,178.52690	2,365.320	17.81	0.9840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			9.82690	7.220	17.81	0.0160	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,057.04200	1,216.458	14.91	0.8870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			88.34200	58.358	14.91	0.1130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			241.15790	173.904	15.52	0.2585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			689.85790	812.004	15.52	0.7415	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			114.08280	77.359	15.04	0.1410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			962.78280	1,115.459	15.04	0.8590	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			168.73820	118.500	15.26	0.1954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			817.43820	956.600	15.26	0.8046	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			902.60340	1,050.421	15.13	0.8383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			133.90340	92.321	15.13	0.1617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,223.85500	1,392.859	14.70	0.9257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			55.15500	34.759	14.70	0.0743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,478.70030	5,668.100	21.62	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00030	0.000	21.62	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,139.01910	1,303.496	14.81	0.9076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			70.31910	45.396	14.81	0.0924	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,311.28550	1,486.768	14.89	0.9376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			42.58550	28.668	14.89	0.0624	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,293.60580	1,467.674	14.83	0.9357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			44.90580	29.574	14.83	0.0643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			677.96580	798.641	15.56	0.7347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			249.26580	180.541	15.56	0.2653	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			432.70020	336.419	16.30	0.3998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			481.40020	574.519	16.30	0.6002	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			153.86570	183.122	19.24	0.2439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,365.16570	1,205.022	19.24	0.7561	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			152.51150	181.480	19.26	0.2420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,373.81150	1,213.380	19.26	0.7580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			155.23310	184.780	19.21	0.2458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,356.53310	1,196.680	19.21	0.7542	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,166.04570	2,984.353	22.71	0.9387	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			33.94570	42.153	22.71	0.0613	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,638.07470	2,458.053	21.79	0.9073	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			55.97470	65.853	21.79	0.0927	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			851.74980	990.079	15.28	0.7972	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			183.84980	132.279	15.28	0.2028	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			555.69040	446.818	16.64	0.4570	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			443.59040	524.618	16.64	0.5430	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			568.19860	457.830	16.68	0.4636	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			436.09860	515.630	16.68	0.5364	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	02/10/2018	Foreign Exchange Option	12.76	Put			121.36490	84.725	14.99	0.1426	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,036.16490	1,189.625	14.99	0.8574	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,082.17280	941.066	17.97	0.6299	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			306.97280	357.066	17.97	0.3701	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,548.54600	1,389.757	19.08	0.7357	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			210.34600	242.957	19.08	0.2643	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			687.22580	573.005	16.77	0.4834	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			482.52580	559.705	16.77	0.5166	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,352.17150	3,169.150	22.50	0.9196	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			57.47150	65.850	22.50	0.0804	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,824.12690	2,644.919	21.46	0.8898	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			79.42690	91.619	21.46	0.1102	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			946.17900	1,084.474	15.25	0.7827	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			220.87900	167.774	15.25	0.2173	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			605.36510	499.204	16.53	0.4467	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			530.66510	615.904	16.53	0.5533	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			165.06320	122.375	15.05	0.1712	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,082.06320	1,230.875	15.05	0.8288	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,145.44720	2,962.448	21.91	0.9065	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			69.44720	78.148	21.91	0.0935	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			38.15710	28.640	15.78	0.0487	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,872.15710	2,054.340	15.78	0.9513	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			520.96370	603.132	16.60	0.5388	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			646.96370	537.432	16.60	0.4612	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,385.02760	1,234.163	18.53	0.6854	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			272.92760	314.163	18.53	0.3146	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			322.56300	252.472	15.48	0.2789	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			855.66300	977.772	15.48	0.7211	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			29.45800	21.802	15.94	0.0368	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,112.55800	2,297.102	15.94	0.9632	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,931.00900	3,118.954	16.45	0.9927	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			7.90900	3.654	16.45	0.0073	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,021.85020	2,841.130	21.31	0.8798	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			99.35020	111.530	21.31	0.1202	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,028.54130	1,167.007	15.25	0.7744	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			251.04130	196.607	15.25	0.2256	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			811.41960	693.069	16.94	0.5047	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			508.91960	583.468	16.94	0.4953	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			633.89410	530.512	16.44	0.4340	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			611.39410	700.912	16.44	0.5660	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,607.91340	3,423.580	22.57	0.9093	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			75.41340	83.980	22.57	0.0907	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			557.13750	462.195	16.13	0.3914	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			703.73750	802.195	16.13	0.6086	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,091.98000	1,927.232	19.70	0.7794	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			198.58000	227.232	19.70	0.2206	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,529.23520	3,344.224	22.15	0.8973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			91.03520	99.624	22.15	0.1027	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,092.12640	1,233.189	15.22	0.7806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			250.32640	197.788	15.22	0.2194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,322.22440	2,153.223	20.05	0.8054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,565.68840	1,412.589	18.67	0.6916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			0.00000	748.067	16.36	0.5764	74,806.69	100	100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			295.75580	335.991	18.69	0.3068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,573.95580	1,420.591	18.69	0.6932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			294.03830	334.006	18.70	0.3052	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,582.23830	1,428.606	18.70	0.6948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			297.48840	337.988	18.67	0.3084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			206.15400	235.706	19.65	0.2259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			807.29900	917.059	15.81	0.6607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			455.49900	371.659	15.81	0.3393	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,100.61290	1,935.990	19.70	0.7776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			202.41290	231.390	19.70	0.2224	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			0.00000	532.667	16.36	0.4236	53,266.69	100	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			389.03760	443.509	17.84	0.3871	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,770.86180	1,949.049	15.14	0.9230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			69.06180	53.649	15.14	0.0770	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,632.16050	1,476.978	18.82	0.7039	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			283.96050	322.378	18.82	0.2961	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,074.35400	1,910.306	19.65	0.7741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			391.40890	446.248	17.83	0.3890	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,842.97060	2,022.534	15.18	0.9311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			61.17060	47.134	15.18	0.0689	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			930.73840	1,055.224	15.48	0.7191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			348.93840	279.824	15.48	0.2809	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,207.23760	1,068.109	17.84	0.6129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			59.32060	45.612	15.19	0.0669	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,307.84670	1,164.187	18.08	0.6374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			359.64670	409.587	18.08	0.3626	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,191.99270	1,053.606	17.81	0.6090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			393.79270	449.006	17.81	0.3910	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,199.60890	1,060.848	17.83	0.6110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			299.52250	239.685	15.36	0.2519	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,072.54980	940.284	17.52	0.5767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			434.34980	495.684	17.52	0.4233	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			854.92720	735.668	16.97	0.5084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			526.72720	601.068	16.97	0.4916	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,861.12060	2,041.012	15.19	0.9331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			340.76820	387.869	18.24	0.3465	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,238.52720	1,389.964	15.02	0.8261	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			186.72720	144.564	15.02	0.1739	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,952.55600	2,134.006	15.25	0.9421	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	11.90	Put			50.75600	38.606	15.25	0.0579	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,001.32250	1,135.085	15.36	0.7481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			913.76140	1,035.881	15.51	0.7117	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,091.67140	2,275.204	15.33	0.9538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			39.87140	29.804	15.33	0.0462	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			480.66900	394.076	15.89	0.3522	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			782.46900	889.476	15.89	0.6478	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,378.96820	1,232.469	18.24	0.6535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			589.58400	672.558	16.65	0.5343	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,327.51620	1,484.473	14.90	0.8499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			155.71620	119.073	14.90	0.1501	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			769.58970	656.355	16.73	0.4778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			571.38970	651.755	16.73	0.5222	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			361.96140	290.481	15.51	0.2883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			942.20330	1,068.259	15.46	0.7240	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,508.14770	1,356.959	18.54	0.6805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			309.94770	352.359	18.54	0.3195	0.00	0	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,525.38460	1,697.974	14.99	0.8890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			103.58460	82.574	14.99	0.1110	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			737.78400	627.158	16.65	0.4657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			33.21100	24.487	15.38	0.0388	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			645.93620	543.388	16.40	0.4286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			647.73620	738.788	16.40	0.5714	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			263.81970	209.223	15.26	0.2285	0.00	0	180,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,065.61970	1,204.623	15.26	0.7715	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			340.40330	272.860	15.46	0.2760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			174.02440	198.623	20.05	0.1946	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,418.97370	1,270.958	18.34	0.6621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			330.77370	376.358	18.34	0.3379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			126.29610	98.335	14.92	0.1285	0.00	0	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,428.09610	1,593.735	14.92	0.8715	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,195.01100	2,379.887	15.38	0.9612	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,107.00810	1,246.722	15.18	0.7698	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			275.70810	220.822	15.18	0.2302	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			923.56820	801.953	16.98	0.5192	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			534.86820	607.853	16.98	0.4808	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			656.22600	554.538	16.27	0.4224	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			687.52600	780.438	16.27	0.5776	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,841.94070	3,655.292	22.50	0.9010	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			93.24070	101.192	22.50	0.0990	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,217.96420	3,034.934	21.19	0.8716	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			119.26420	130.834	21.19	0.1284	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			244.04580	193.989	15.08	0.2087	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,178.74580	1,323.389	15.08	0.7913	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			280.29900	226.989	15.08	0.2224	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,213.49900	1,356.689	15.08	0.7776	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	31/01/2019	Foreign Exchange Option	14.38	Put			1,048.57330	923.484	17.10	0.5351	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			553.47330	624.984	17.10	0.4649	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			230.30850	184.231	14.93	0.1906	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,325.20850	1,475.731	14.93	0.8094	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,183.15050	1,324.055	15.13	0.7671	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			298.25050	242.555	15.13	0.2329	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,594.53190	1,446.505	18.20	0.6510	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			401.93190	451.305	18.20	0.3490	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,250.04800	1,392.213	15.10	0.7656	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			316.64800	260.513	15.10	0.2344	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,157.05060	1,029.082	17.19	0.5465	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			570.45060	640.782	17.19	0.4535	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			260.12220	211.411	14.94	0.2015	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,363.52220	1,513.111	14.94	0.7985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,996.00160	2,172.481	14.04	0.9170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			91.50160	68.481	14.04	0.0830	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,641.82400	3,840.392	15.98	0.9907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.32400	6.392	15.98	0.0093	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			765.09610	855.899	16.40	0.5509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			850.59610	741.899	16.40	0.4491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,221.88410	2,405.282	13.74	0.9448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			57.38410	41.282	13.74	0.0552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,453.32400	1,606.703	14.85	0.8097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			248.82400	202.703	14.85	0.1903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			516.03210	433.983	15.48	0.3251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,030.53210	1,147.983	15.48	0.6749	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,495.44660	2,685.085	13.39	0.9684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			30.94660	21.085	13.39	0.0316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,674.99510	1,527.122	18.14	0.6449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			439.49510	491.122	18.14	0.3551	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,275.58470	2,460.383	13.67	0.9502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			51.08470	36.383	13.67	0.0498	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,133.94340	1,008.873	17.04	0.5303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			618.44340	692.873	17.04	0.4697	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			416.08990	464.714	18.33	0.3388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,771.58990	1,620.714	18.33	0.6612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			414.21120	462.590	18.34	0.3375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,779.71120	1,628.590	18.34	0.6625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			417.98330	466.849	18.31	0.3401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,763.48330	1,612.849	18.31	0.6599	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			117.74360	88.984	14.05	0.1015	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,888.14360	2,059.084	14.05	0.8985	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,272.36640	1,141.859	17.30	0.5575	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			586.26640	655.459	17.30	0.4425	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			334.45250	278.148	15.09	0.2353	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,318.35250	1,461.748	15.09	0.7647	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	02/04/2019	Foreign Exchange Option	13.05	Put			354.32310	295.970	15.12	0.2447	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,295.32310	1,436.670	15.12	0.7553	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			557.16700	476.650	15.49	0.3272	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,107.56700	1,227.050	15.49	0.6728	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,400.97930	1,268.236	17.40	0.5690	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			601.37930	668.636	17.40	0.4310	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			323.78390	270.904	14.99	0.2214	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,444.18390	1,591.304	14.99	0.7786	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,392.01830	1,535.948	15.06	0.7644	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			351.61830	295.548	15.06	0.2356	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,463.03710	1,607.399	15.06	0.7644	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			367.83710	311.999	15.06	0.2356	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,529.90930	1,394.934	17.52	0.5793	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			615.10930	680.334	17.52	0.4207	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			419.97430	358.811	15.18	0.2599	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,375.17430	1,514.211	15.18	0.7401	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			112.56880	82.967	13.20	0.0914	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,073.06880	2,243.667	13.20	0.9086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,987.18870	2,151.800	13.50	0.8873	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			147.28870	111.500	13.50	0.1127	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,223.36840	1,103.488	16.91	0.5091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			763.26840	843.788	16.91	0.4909	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,661.28730	1,808.667	14.67	0.8075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,083.55170	970.752	16.64	0.4754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			829.95530	917.204	16.65	0.5230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,090.05530	976.904	16.65	0.4770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,077.06990	964.616	16.62	0.4737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,246.43460	2,094.337	18.66	0.6836	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			446.33460	494.637	18.66	0.3164	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,345.86410	1,481.731	15.25	0.7234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			465.96410	401.431	15.25	0.2766	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			833.45170	921.052	16.64	0.5246	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			691.10900	764.021	17.22	0.4543	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,507.04380	1,652.642	15.03	0.7679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			367.14380	312.342	15.03	0.2321	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			422.44070	362.060	15.16	0.2575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,412.34070	1,552.360	15.16	0.7425	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			836.96990	924.916	16.62	0.5263	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			291.38730	238.367	14.67	0.1925	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,148.14760	1,998.552	18.53	0.6706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			468.04760	518.852	18.53	0.3294	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,440.55370	3,640.553	13.83	0.9859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.65370	10.253	13.83	0.0141	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,391.20900	1,263.721	17.22	0.5457	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			383.63000	327.506	15.07	0.2360	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,524.53000	1,668.906	15.07	0.7640	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,655.78760	1,518.917	17.68	0.5886	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		626.68760	690.317	17.68	0.4114	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		457.35130	394.181	15.23	0.2679	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,412.35130	1,549.481	15.23	0.7321	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		404.72410	348.427	15.11	0.2379	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,590.22410	1,732.827	15.11	0.7621	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,799.77610	1,662.345	17.90	0.5968	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		645.27610	706.746	17.90	0.4032	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		499.48230	434.539	15.33	0.2768	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,446.38230	1,580.239	15.33	0.7232	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,949.71580	1,811.387	18.12	0.6064	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		655.81580	714.887	18.12	0.3936	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		422.72600	366.967	15.16	0.2392	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,648.82600	1,790.466	15.16	0.7608	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		540.80310	473.811	15.40	0.2844	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,481.00310	1,611.311	15.40	0.7156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,998.18860	2,149.175	14.07	0.8413	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		249.08860	203.475	14.07	0.1587	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,419.73030	1,543.990	15.57	0.6907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		620.63030	548.290	15.57	0.3093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,414.35320	1,538.264	15.58	0.6891	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		625.25320	552.564	15.58	0.3109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,229.46250	2,087.007	18.53	0.6373	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		608.56250	662.707	18.53	0.3627	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,425.12590	1,549.741	15.56	0.6923	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		616.02590	544.041	15.56	0.3077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,522.12110	3,717.457	13.97	0.9757	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		23.02110	21.757	13.97	0.0243	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		440.05240	383.460	15.16	0.2398	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,708.15240	1,847.460	15.16	0.7602	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,083.25590	1,944.820	18.28	0.6125	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		671.35590	728.820	18.28	0.3875	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		576.49370	508.660	15.48	0.2900	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,517.29370	1,645.260	15.48	0.7100	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		620.62140	550.511	15.56	0.2981	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,540.62140	1,664.910	15.56	0.7019	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,767.67770	1,901.824	15.13	0.7601	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		457.67770	397.424	15.13	0.2399	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,240.55040	2,101.884	18.48	0.6209	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		680.55040	736.284	18.48	0.3791	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		692.70710	747.006	18.63	0.3737	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		472.16070	410.224	15.12	0.2398	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,821.36070	1,952.524	15.12	0.7602	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,373.50710	2,234.705	18.63	0.6263	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		660.79720	588.884	15.62	0.3037	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,574.09720	1,695.084	15.62	0.6963	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	13/12/2019	Foreign Exchange Option	15.82	Call			758.99820	816.979	18.38	0.3982	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,210.79820	2,076.479	18.38	0.6018	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			763.47530	821.779	18.35	0.4001	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,195.27530	2,061.279	18.35	0.5999	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,884.08130	5,718.249	22.35	0.8481	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			252.28130	278.749	22.35	0.1519	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			761.22920	819.378	18.36	0.3991	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,203.02920	2,068.878	18.36	0.6009	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,521.57170	2,382.836	18.77	0.6323	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			704.07170	756.836	18.77	0.3677	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			486.75760	423.648	15.10	0.2395	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,879.25760	2,007.648	15.10	0.7605	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			700.38410	627.477	15.69	0.3091	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,605.58410	1,724.076	15.69	0.6909	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			738.37780	664.291	15.75	0.3140	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,632.77780	1,748.691	15.75	0.6860	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			776.38370	701.292	15.79	0.3184	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,662.78370	1,776.192	15.79	0.6816	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			813.99680	738.497	15.85	0.3225	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,692.29680	1,803.797	15.85	0.6775	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			848.73780	773.313	15.89	0.3266	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,713.53780	1,823.913	15.89	0.6734	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			887.37790	811.784	15.94	0.3299	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,748.17790	1,856.684	15.94	0.6701	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,217.63780	1,294.533	17.53	0.5092	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,773.33780	1,666.533	17.53	0.4908	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,214.47260	1,291.173	17.54	0.5082	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,780.17260	1,673.173	17.54	0.4918	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,220.80480	1,297.904	17.52	0.5102	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,766.50480	1,659.904	17.52	0.4898	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,259.79340	1,335.470	17.77	0.5045	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,904.39340	1,796.470	17.77	0.4955	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,375.92540	1,458.111	17.81	0.5217	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,885.52540	1,778.411	17.81	0.4783	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,382.39090	1,464.967	17.80	0.5236	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,871.99090	1,765.267	17.80	0.4764	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,379.15790	1,461.530	17.81	0.5226	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,878.75790	1,771.830	17.81	0.4774	0.00	0	0
Total \$ / R Option												990,333.38	20,200	2,573,806
Total \$ / R												10,499,038,559.28	790,238	3,424,877
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.56230		13.49550			0.0000	0.00	0	0
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.83810		13.64870			0.0000	0.00	0	346
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		13.99540		13.80180			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.32030		14.11990			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 MAXI Future												0.00	0	356
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		517.47330		0.000	21.90	0.0000	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		43,967.47330	36,770.000	21.90	1.0000	0.00	0	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		490.00730	0.000	21.90	0.0000	0.00	0	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		44,940.00730	37,770.000	21.90	1.0000	0.00	0	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		546.68410	0.000	21.90	0.0000	0.00	0	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		42,996.68410	35,770.000	21.90	1.0000	0.00	0	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		33,147.45740	39,556.904	17.19	0.4598	0.00	0	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		69,277.45740	56,746.904	17.19	0.5402	0.00	0	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		32,847.56670	39,200.289	17.21	0.4566	0.00	0	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		69,977.56670	57,390.289	17.21	0.5434	0.00	0	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		33,450.37950	39,916.669	17.16	0.4630	0.00	0	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		68,580.37950	56,106.669	17.16	0.5370	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		27,586.68640	31,301.166	18.91	0.2886	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		167,406.68640	151,761.166	18.91	0.7114	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		27,413.97710	31,118.223	18.92	0.2872	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		168,233.97710	152,578.223	18.92	0.7128	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		27,746.92210	31,485.688	18.89	0.2901	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		166,566.92210	150,945.688	18.89	0.7099	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put		207,435.39630	191,027.618	19.65	0.7741	0.00	0	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		20,615.39630	23,567.618	19.65	0.2259	0.00	0	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		83,345.17280	92,105.156	16.64	0.5246	0.00	0	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		108,355.17280	97,075.156	16.64	0.4754	0.00	0	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		82,995.52940	91,720.437	16.65	0.5230	0.00	0	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		109,005.52940	97,690.437	16.65	0.4770	0.00	0	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		83,696.99120	92,491.581	16.62	0.5263	0.00	0	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		107,706.99120	96,461.581	16.62	0.4737	0.00	0	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	356
£ / R	On	18/06/2018	Foreign Exchange Future			17.95930	17.93660			0.0000	832,180,084.10	46,337	0	
£ / R	On	17/09/2018	Foreign Exchange Future			18.40350	18.21310			0.0000	40,064,419.50	2,177	225,462	
£ / R	On	14/12/2018	Foreign Exchange Future			18.69130	18.49480			0.0000	186,913.00	10	7,743	
£ / R	On	18/03/2019	Foreign Exchange Future			19.01260	18.80770			0.0000	0.00	0	4,932	
£ / R	On	14/06/2019	Foreign Exchange Future			19.31130	19.10500			0.0000	0.00	0	6,543	
Total £ / R Future												872,431,416.60	48,524	244,680
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		17,736.60000	17,759.300	18.62	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	18.62	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		139.98980	69.300	18.62	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		93.38980	0.000	18.62	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		451.07050	459.300	18.62	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		14.47050	0.000	18.62	0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,463.43890	2,440.700	18.62	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.03890	0.000	18.62	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			133.98290	59.300	18.62	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			97.38290	0.000	18.62	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			128.10960	49.300	18.62	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			101.50960	0.000	18.62	0.0000	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			581.64370	657.140	15.81	0.5579	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			618.54370	503.640	15.81	0.4421	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			577.44620	652.219	15.82	0.5551	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			624.34620	508.719	15.82	0.4449	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			585.86400	662.090	15.80	0.5606	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			612.76400	498.590	15.80	0.4394	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,021.47550	1,114.543	15.50	0.6332	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			646.67550	543.243	15.50	0.3668	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,016.41510	1,109.021	15.51	0.6312	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			651.61510	547.721	15.51	0.3688	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,026.56150	1,120.085	15.49	0.6351	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			641.76150	538.785	15.49	0.3649	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,317.48940	1,427.940	15.97	0.6367	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			799.78940	705.341	15.97	0.3633	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,312.43910	1,422.530	15.97	0.6352	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			804.73910	709.931	15.97	0.3648	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,307.40520	1,417.143	15.98	0.6337	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			809.70520	714.543	15.98	0.3663	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,483.48580	1,600.330	16.36	0.6187	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,008.48580	919.030	16.36	0.3813	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,478.68770	1,595.236	16.36	0.6174	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,013.68770	923.936	16.36	0.3826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,488.29040	1,605.430	16.35	0.6200	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,003.29040	914.130	16.35	0.3800	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												872,431,416.60	48,524	244,680
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12278		0.12214			0.0000	1,046,856.38	8,526	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12608		0.12429			0.0000	14,499.55	115	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12837		0.12652			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13344		0.13151			0.0000	0.00	0	0
Total ¥ / R Future												1,061,355.93	8,641	115
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			2.12500	0.000	18.20	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			788.02500	721.600	18.20	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			1.57360	0.000	18.20	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,787.47360	1,721.600	18.20	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			224.46220	278.400	18.20	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			10.36220	0.000	18.20	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			252.73980	288.678	17.97	0.3836	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			823.63980	680.378	17.97	0.6164	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			116.39490	102.023	20.09	0.1602	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,687.29490	1,493.723	20.09	0.8398	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			651.27250	751.497	15.13	0.7557	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			222.17250	143.197	15.13	0.2443	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			945.97630	1,050.615	15.29	0.7528	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			293.47630	213.315	15.29	0.2472	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			505.63160	558.951	17.66	0.4840	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			853.13160	721.651	17.66	0.5160	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,679.15920	1,862.002	13.57	0.9528	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			26.65920	24.702	13.57	0.0472	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,002.36980	1,075.473	17.10	0.5943	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			851.56980	731.173	17.10	0.4057	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			654.65130	704.950	18.44	0.4326	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,503.85130	1,360.650	18.44	0.5674	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,493.19550	1,609.068	15.02	0.7839	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			342.39550	264.768	15.02	0.2161	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,061,355.93	8,641	115
€ / R	On	18/06/2018	Foreign Exchange Future			15.73610		15.68050			0.0000	1,293,318,586.80	82,188	0
€ / R	On	16/07/2018	Foreign Exchange Future			15.97120		15.76350			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.97450		15.76640			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			16.02040		15.81060			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.17810		15.96420			0.0000	176,907,523.50	10,935	134,988
€ / R	On	14/12/2018	Foreign Exchange Future			16.47870		16.25770			0.0000	0.00	0	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.81960		16.58890			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.14090		16.90720			0.0000	0.00	0	5,256
Total € / R Future												1,470,226,110.30	93,123	164,125
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			0.43480	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			680.93480	736.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			64.40450	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			114.90450	106.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			1,280.50000	1,336.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,670.50000	1,726.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			165.43790	63.900	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			45.93790	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			2,180.50000	2,236.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,430.50000	1,486.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			0.00000	0.000	20.55	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,380.50000	1,436.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,949.55910	5,893.900	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.05910	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,710.50000	1,766.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,680.50000	2,736.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,929.53610	2,873.900	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.03610	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,930.50000	1,986.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.00000	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			17.43630	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			336.93630	263.900	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			434.58310	486.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			4.08310	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,870.02330	4,813.900	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.52330	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			3.03920	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			762.53920	703.900	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			208.51400	236.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			28.01400	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			200.50260	226.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			30.00260	0.000	20.55	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			216.63790	246.100	20.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			26.13790	0.000	20.55	0.0000	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			18.11240	10.019	16.62	0.0340	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,081.61240	1,281.219	16.62	0.9660	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			227.52520	135.185	15.40	0.3002	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			363.92520	479.685	15.40	0.6998	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			110.53840	60.126	14.54	0.1435	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			711.13840	870.526	14.54	0.8565	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,475.03640	2,687.009	17.46	0.9830	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,058.21810	894.966	16.96	0.6461	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.40040	4.468	23.34	0.0075	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			559.96870	667.647	15.24	0.6207	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			445.76870	339.547	15.24	0.3793	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,619.64310	3,409.654	21.26	0.9586	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			23.84310	27.754	21.26	0.0414	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,341.20840	1,165.535	17.67	0.7227	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			10.83640	8.909	17.46	0.0170	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			193.77920	231.661	17.68	0.2753	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,349.57920	1,173.561	17.68	0.7247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			197.05200	235.623	17.65	0.2793	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,332.85200	1,157.523	17.65	0.7207	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			24.46960	20.651	14.94	0.0411	0.00	0	86,688

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	16.00	Call			493.78430	590.208	15.48	0.5721	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			529.58430	412.108	15.48	0.4279	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,669.20040	5,456.368	23.34	0.9925	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			262.41810	313.066	16.96	0.3539	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			195.40840	233.635	17.67	0.2773	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,738.66960	1,948.751	14.94	0.9589	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,918.74120	1,737.872	17.79	0.7249	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			284.90280	324.804	17.80	0.2738	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,927.20280	1,746.104	17.80	0.7262	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			287.97830	328.351	17.77	0.2764	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,910.27830	1,729.651	17.77	0.7236	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			286.44120	326.572	17.79	0.2751	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,085.31230	1,214.134	14.62	0.6515	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			636.41230	534.534	14.62	0.3485	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,080.44310	1,208.791	14.63	0.6496	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			641.54310	539.191	14.63	0.3504	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,090.19690	1,219.499	14.60	0.6534	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			631.29690	529.899	14.60	0.3466	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,044.46620	1,155.666	15.13	0.5703	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,017.26620	894.766	15.13	0.4297	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,052.37460	1,164.346	15.10	0.5734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,005.17460	883.446	15.10	0.4266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,048.41240	1,159.998	15.12	0.5719	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,011.21240	889.098	15.12	0.4281	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												1,470,226,110.30	93,123	493,929
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.08700		10.06530			0.0000	185,752,105.00	18,415	0
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.28280		10.18450			0.0000	78,498,895.20	7,634	8,621
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.40850		10.30790			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.54780		10.44350			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.68240		10.57520			0.0000	0.00	0	4,929
Total AU\$ / R Future												264,251,000.20	26,049	24,962
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			436.60690	413.000	15.45	1.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.78740	0.000	15.45	0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			446.48740	423.000	15.45	1.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			2.03570	0.000	15.45	0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			426.73570	403.000	15.45	1.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.90690	0.000	15.45	0.0000	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,006.37660	913.597	15.53	0.8370	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			62.85610	68.628	15.48	0.1679	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			988.35610	895.828	15.48	0.8321	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			61.85800	67.503	15.50	0.1654	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			997.35800	904.703	15.50	0.8346	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			60.87660	66.397	15.53	0.1630	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			107.09080	112.612	15.29	0.1923	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,289.19080	1,194.112	15.29	0.8077	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			109.47080	115.191	15.25	0.1961	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,271.57080	1,176.691	15.25	0.8039	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			108.27290	113.895	15.27	0.1942	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,280.37290	1,185.395	15.27	0.8058	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			528.91850	580.372	13.33	0.5845	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			445.41850	392.572	13.33	0.4155	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			524.37410	575.429	13.35	0.5812	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			450.87410	397.629	13.35	0.4188	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			533.49670	585.350	13.32	0.5878	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			439.99670	387.550	13.32	0.4122	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			429.73090	473.810	14.42	0.4473	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			854.53090	791.410	14.42	0.5527	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			426.70860	470.514	14.44	0.4449	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			861.50860	798.114	14.44	0.5551	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			423.70420	467.241	14.45	0.4425	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			868.50420	804.841	14.45	0.5575	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												264,251,000.20	26,049	24,962
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.28400		10.22950			0.0000	18,305,520.00	1,780	0
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.63070		10.49730			0.0000	0.00	0	500
Total CAD/ R Future												18,305,520.00	1,780	500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.00270	0.000	16.49	0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			590.50270	536.000	16.49	1.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.00200	0.000	16.49	0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			600.50200	546.000	16.49	1.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.00350	0.000	16.49	0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			580.50350	526.000	16.49	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,086.89920	1,200.896	13.37	0.8980	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			69.59920	50.196	13.37	0.1020	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,078.50750	1,191.815	13.35	0.8963	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			71.20750	51.115	13.35	0.1037	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,095.31690	1,209.992	13.39	0.8997	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			68.01690	49.292	13.39	0.1003	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												18,305,520.00	1,780	500
CHF / R	On	18/06/2018	Foreign Exchange Future			13.63220		13.56370			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.02240		13.82230			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.29700		14.09030			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Future			14.90220		14.68460			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			4.14300	0.000	22.90	0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			980.44300	907.800	22.90	1.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			4.04220	0.000	22.90	0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			990.34220	917.800	22.90	1.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			4.24700	0.000	22.90	0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			970.54700	897.800	22.90	1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			131.80050	156.393	17.61	0.2281	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,339.50050	1,163.993	17.61	0.7719	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			130.61860	154.946	17.64	0.2262	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,348.31860	1,172.546	17.64	0.7738	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			129.44900	153.514	17.67	0.2244	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,357.14900	1,181.114	17.67	0.7756	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,106.75390	1,263.521	14.59	0.7953	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			226.45390	176.521	14.59	0.2047	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,099.47090	1,255.779	14.59	0.7933	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			229.17090	178.778	14.59	0.2067	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,114.06060	1,271.288	14.59	0.7974	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			223.76060	174.288	14.59	0.2026	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			877.73080	987.103	15.21	0.5624	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			913.13080	804.903	15.21	0.4376	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			873.87770	982.750	15.22	0.5606	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			919.27770	810.550	15.22	0.4394	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			870.04270	978.410	15.23	0.5588	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			925.44270	816.210	15.23	0.4412	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09660		2.09670			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.13270		2.11170			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.14920		2.12860			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18500		2.16330			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			3.58660	0.000	17.30	0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			772.43980	766.000	17.30	1.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			5.43980	0.000	17.30	0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			675.27370	666.000	17.30	1.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			8.27370	0.000	17.30	0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			870.58660	866.000	17.30	1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			748.20080	609.604	14.68	0.4785	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			527.87750	592.677	14.77	0.4962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			810.87750	665.677	14.77	0.5038	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			492.81210	551.258	14.87	0.4714	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			875.81210	724.258	14.87	0.5286	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			565.20080	636.604	14.68	0.5215	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,424.92170	2,604.497	14.52	0.8966	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			138.92170	112.497	14.52	0.1034	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,337.01620	2,513.989	14.41	0.8887	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			151.01620	121.989	14.41	0.1113	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,250.01910	2,424.208	14.29	0.8803	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			164.01910	132.208	14.29	0.1197	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,317.19550	2,490.115	14.50	0.7750	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			484.19550	440.115	14.50	0.2250	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,248.48730	2,415.392	14.46	0.7648	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			515.48730	465.392	14.46	0.2352	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,387.18570	2,565.871	14.53	0.7849	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			454.18570	415.871	14.53	0.2151	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			2.11190		2.10870			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.17700		2.14810			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.21870		2.18930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36520		2.33610			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			3.27660	0.000	17.32	0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,216.27660	1,181.000	17.32	1.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			7.17110	0.000	17.32	0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,020.17110	981.000	17.32	1.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			4.86610	0.000	17.32	0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,117.86610	1,081.000	17.32	1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			153.77730	185.423	16.77	0.1917	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,172.77730	1,915.423	16.77	0.8083	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			144.60810	171.512	16.85	0.1795	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,263.60810	2,001.512	16.85	0.8205	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			136.08700	158.607	16.94	0.1680	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,355.08700	2,088.607	16.94	0.8320	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			448.73270	349.785	13.99	0.2549	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,377.97010	1,567.520	14.01	0.7289	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			484.97010	380.520	14.01	0.2711	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,507.33620	1,707.808	13.97	0.7608	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			414.33620	320.808	13.97	0.2392	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,441.73270	1,636.785	13.99	0.7451	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,484.90290	2,704.272	15.29	0.7591	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			623.90290	552.272	15.29	0.2409	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,420.92550	2,636.460	15.33	0.7491	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			659.92550	584.460	15.33	0.2509	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,550.11950	2,773.243	15.26	0.7689	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			589.11950	521.243	15.26	0.2311	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			1.72780		1.71930			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.76540		1.74120			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.78810		1.76340			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88060		1.85660			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			20.04590	0.000	19.49	0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			427.04590	322.000	19.49	1.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			13.06570	0.000	19.49	0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			520.06570	422.000	19.49	1.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			30.84480	0.000	19.49	0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			337.84480	222.000	19.49	1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,434.44290	1,239.066	18.32	0.7002	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			284.96510	339.366	17.97	0.3385	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,272.96510	1,085.366	17.97	0.6615	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			265.02230	315.261	18.14	0.3187	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,353.02230	1,161.261	18.14	0.6813	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			246.44290	293.066	18.32	0.2998	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,065.12160	2,279.367	15.33	0.8972	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			131.12160	98.367	15.33	0.1028	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,979.40450	2,191.341	15.29	0.8867	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			145.40450	110.341	15.29	0.1133	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,152.01170	2,368.470	15.37	0.9069	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			118.01170	87.470	15.37	0.0931	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,691.09230	1,843.163	15.81	0.6915	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			725.09230	637.163	15.81	0.3085	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,638.33070	1,786.706	15.90	0.6781	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			772.33070	680.706	15.90	0.3219	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,745.42910	1,901.209	15.72	0.7049	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			679.42910	595.209	15.72	0.2951	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13410		0.13340			0.0000	0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13420		0.13300			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13430		0.13200			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13330		0.12910			0.0000	0.00	0	1,093

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	18/06/2018	Foreign Exchange Future			1.66520		1.66100			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70810		1.68550			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73370		1.71100			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78720		1.76360			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			9.41990		9.38610			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.61380		9.49370			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.72810		9.60520			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.22630		10.10850			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			1.64280	0.000	16.86	0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			455.54280	420.100	16.86	1.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.54410	0.000	16.86	0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			465.44410	430.100	16.86	1.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.74890	0.000	16.86	0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			445.64890	410.100	16.86	1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			141.44100	169.762	15.33	0.3552	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			567.74100	475.962	15.33	0.6448	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			139.20350	167.053	15.36	0.3507	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			575.50350	483.253	15.36	0.6493	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			137.00150	164.386	15.39	0.3462	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			583.30150	490.586	15.39	0.6538	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			798.40570	895.520	13.61	0.8309	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			113.20570	87.420	13.61	0.1691	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			790.80420	887.500	13.61	0.8279	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			115.60420	89.400	13.61	0.1721	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			783.23930	879.514	13.61	0.8249	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			118.03930	91.414	13.61	0.1751	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			699.45720	767.529	15.08	0.6094	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			510.95720	461.229	15.08	0.3906	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			694.82110	762.551	15.09	0.6068	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			516.32110	466.251	15.09	0.3932	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			704.12540	772.537	15.07	0.6120	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			505.62540	456.237	15.07	0.3880	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Future			1.31550		1.31240			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.33580		1.31940			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34290		1.32480			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39400		1.37310			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			76.00000	45.000		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			176.00000	145.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			24.00000	55.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	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			506.00000	342.000		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			606.00000	442.000		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			406.00000	242.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			648.00000	829.000		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			548.00000	729.000		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			748.00000	929.000		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			531.00000	740.000		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			431.00000	640.000		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			631.00000	840.000		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			1.32420		1.32910			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.32990		1.33440			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.16030		1.16190			0.0000	278,472.00	240	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16910		1.16970			0.0000	1,853,023.50	1,585	1,345
Total QUANTO € / \$ Future												2,131,495.50	1,825	1,345
Total QUANTO € / \$												2,131,495.50	1,825	1,345

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.14440	0.12278	8.18730			0.0000	1,200,002.41	1,200	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.93130	0.12388	8.04560			0.0000	0.00	0	283
Total R / ¥EN Future												1,200,002.41	1,200	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.12278	7.11920	0.000	18.20	0.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.12278	4,834.11920	5,256.000	18.20	1.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.12278	6.42720	0.000	18.20	0.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.12278	4,933.42720	5,356.000	18.20	1.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.12278	7.88560	0.000	18.20	0.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.12278	4,734.88560	5,156.000	18.20	1.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.12278	0.76600	0.000	18.20	0.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.12278	7,027.76600	7,456.000	18.20	1.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Put		0.12278	6,029.09320	6,456.000	18.20	1.0000	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Call		0.12278	2.09320	0.000	18.20	0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12388	627.82340	325.783	13.95	0.1228	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12388	6,371.82340	7,212.783	13.95	0.8772	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12388	673.05630	355.813	14.04	0.1314	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12388	6,217.05630	7,042.813	14.04	0.8686	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12388	2,179.53730	1,523.061	15.84	0.3687	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12388	3,423.53730	3,910.061	15.84	0.6313	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12388	650.17280	340.560	13.99	0.1271	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12388	6,294.17280	7,127.560	13.99	0.8729	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												1,200,002.41	1,200	283
SGD / R	On	18/06/2018	Foreign Exchange Future			10.03600		10.00050			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.25670		10.13340			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.39490		10.26900			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.95200		10.83000			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			26.22450	0.000	16.74	0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			125.72450	64.000	16.74	1.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			24.24420	0.000	16.74	0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			133.74420	74.000	16.74	1.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			28.36570	0.000	16.74	0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			117.86570	54.000	16.74	1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			361.99170	425.671	13.82	0.6561	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			228.59170	168.971	13.82	0.3439	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			356.79800	419.708	13.83	0.6506	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			233.39800	173.008	13.83	0.3494	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			367.24210	431.692	13.80	0.6616	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			223.84210	164.992	13.80	0.3384	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			981.83530	1,085.973	13.29	0.8774	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			82.83530	61.073	13.29	0.1226	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			973.71440	1,077.449	13.29	0.8750	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			84.71440	62.549	13.29	0.1250	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			989.98550	1,094.522	13.29	0.8797	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			80.98550	59.622	13.29	0.1203	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			251.48210	221.137	13.80	0.2346	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,084.76940	1,177.088	13.79	0.7701	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			244.76940	215.088	13.79	0.2299	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,078.11150	1,170.099	13.80	0.7677	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			248.11150	218.099	13.80	0.2323	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,071.48210	1,163.137	13.80	0.7654	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			2.87390		2.84300			0.0000	21,381,816.00	7,440	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.81380		2.77000			0.0000	9,848,300.00	3,500	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.74190		2.69980			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.66760		2.63170			0.0000	0.00	0	0
Total TRY / R Future												31,230,116.00	10,940	12,775
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.17900	0.000	36.72	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			817.17900	786.100	36.72	1.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.19030	0.000	36.72	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			827.19030	796.100	36.72	1.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.16800	0.000	36.72	0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			807.16800	776.100	36.72	1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			9.26350	10.327	23.53	0.0733	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			599.26350	556.527	23.53	0.9267	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			9.25550	10.055	23.68	0.0713	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			609.25550	566.255	23.68	0.9287	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			9.27430	10.611	23.37	0.0754	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			589.27430	546.811	23.37	0.9246	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			66.00550	78.112	21.10	0.3203	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			336.20550	306.212	21.10	0.6797	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			63.85310	75.669	21.13	0.3125	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			344.05310	313.769	21.13	0.6875	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			68.22340	80.626	21.07	0.3282	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			328.42340	298.726	21.07	0.6718	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			24.92860	28.802	21.44	0.1137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			923.22860	891.202	21.44	0.8863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			24.24850	28.034	21.44	0.1111	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			932.54850	900.434	21.44	0.8889	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			25.62630	29.589	21.44	0.1162	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			913.92630	881.989	21.44	0.8838	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									31,230,116.00	10,940	12,775
ZMW / R On 18/06/2018			Foreign Exchange Future	1.36180	1.35530		0.0000	0.00	0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.32930	1.31200		0.0000	0.00	0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.29030	1.27320		0.0000	0.00	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.20300	1.18660		0.0000	0.00	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									13 158 885 242.84	962,120	1,303,082
Total Options									990 333.38	20,200	2,903,610
Grand Total:									13,159,875,576.22	982,320	4,206,692