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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2018 Foreign Exchange Future			13.46100		13.32740			0.0000	269,220.00	20	0
\$ / R On 18/06/2018 Foreign Exchange Future			13.49550		13.32740			0.0000	1,499,323,059.00	111,098	441,541
\$ / R On 20/06/2018 Foreign Exchange Future			13.49890		13.32580			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			13.51590		13.34090			0.0000	11,447,967.30	847	4,341
\$ / R On 02/07/2018 Foreign Exchange Future			13.52030		13.34600			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.52180		13.34770			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.52470		13.35110			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.52620		13.35280			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.54690		13.37670			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.55380		13.38350			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.55550		13.38520			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.55900		13.38870			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.56590		13.39550			0.0000	16,808,150.10	1,239	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.56940		13.39890			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.57800		13.40750			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.58830		13.41770			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.59180		13.47580			0.0000	54,367,200.00	4,000	4,000
\$ / R On 31/08/2018 Foreign Exchange Future			13.61940		13.44820			0.0000	17,065,108.20	1,253	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.62460		13.45330			0.0000	0.00	0	177
\$ / R On 13/09/2018 Foreign Exchange Future			13.64180		13.47020			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.64870		13.47690			0.0000	2,230,484,202.70	163,421	571,890

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Future			13.66790		13.49580			0.0000	0.00	0	3,280
\$ / R	On	02/10/2018	Foreign Exchange Future			13.67480		13.50270			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.71480		13.54240			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.72180		13.54920			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.72530		13.55270			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.72700		13.55440			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.73400		13.56130			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.74790		13.57510			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.75310		13.58030			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.77750		13.60440			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.79660		13.62330			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.80180		13.62850			0.0000	370,771,555.20	26,864	77,435
\$ / R	On	31/12/2018	Foreign Exchange Future			13.83130		13.65740			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.83470		13.66080			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.88320		13.70810			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.88490		13.70980			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.90740		13.73180			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.93340		13.75720			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.96450		13.78770			0.0000	0.00	0	5,660
\$ / R	On	27/03/2019	Foreign Exchange Future			13.98040		13.80300			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.98390		13.80640			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.99100		13.81330			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.04040		13.86110			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.09520		13.91410			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.10050		13.91920			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.11990		13.93800			0.0000	16,816,800.90	1,191	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.14090		13.95870			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.14500		13.96280			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.18550		14.00440			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.18690		14.00580			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.22610		14.04610			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.23020		14.05020			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.24910		14.06960			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.26810		14.08910			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.27080		14.09180			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.31000		14.13210			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.34920		14.17230			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.35330		14.17650			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.36820		14.19170			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.39250		14.21670			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.39520		14.21950			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.43440		14.25970			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.47640		14.30270			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.51830		14.34570			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.55480		14.38310			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.60080		14.43030			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			14.61430		14.44420			0.0000	379,504,142.40	25,968	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.72540		14.55200			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.85040		14.67130			0.0000	0.00	0	0
Total \$ / R Future												4,596,857,405.80	335,901	1,294,489
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Call			329.43030	461.000	13.28	1.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Put			2.03030	0.000	13.28	0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.15	Call			188.57250	311.000	13.28	1.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.15	Put			11.17250	0.000	13.28	0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.01320	0.000	13.28	0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			977.41320	1,111.000	13.28	1.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Call			627.44270	761.000	13.28	1.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Put			0.04270	0.000	13.28	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.00820	0.000	15.66	0.0000	0.00	0	56,673
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			342.71880	496.176	17.59	0.9907	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			15.31880	0.676	17.59	0.0093	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,782.63060	1,614.524	35.30	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.03060	0.024	35.30	0.0002	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			379.38110	535.924	17.84	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			11.98110	0.424	17.84	0.0060	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,812.62980	1,644.523	35.83	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.02980	0.023	35.83	0.0002	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			828.00970	995.500	17.08	1.0000	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			0.60970	0.000	17.08	0.0000	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,172.62400	2,004.520	42.20	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.02400	0.020	42.20	0.0002	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			14.12500	19.905	17.52	0.1740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			386.72500	224.405	17.52	0.8260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,327.42330	1,495.500	15.66	1.0000	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			0.02330	0.000	15.66	0.0000	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,482.64220	1,314.537	30.35	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.04220	0.037	30.35	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,827.41330	1,995.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.01330	0.000	15.66	0.0000	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			580.54500	745.514	18.10	0.9997	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			3.14500	0.015	18.10	0.0003	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,192.71510	3,024.558	64.34	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.11510	0.058	64.34	0.0003	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,382.64870	1,214.564	29.48	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.04870	0.064	29.48	0.0007	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			109.63470	210.784	15.75	0.8483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			82.23470	15.284	15.75	0.1517	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,202.62370	2,034.520	42.73	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.02370	0.020	42.73	0.0002	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			198.80250	329.857	16.55	0.9490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			41.40250	4.357	16.55	0.0510	0.00	0	965

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			927.71540	1,095.500	16.68	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			0.31540	0.000	16.68	0.0000	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			43.16640	79.463	14.65	0.5371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			195.76640	63.963	14.65	0.4629	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,162.70650	2,994.553	63.43	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.10650	0.053	63.43	0.0003	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			161.79230	282.700	16.24	0.9205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			54.39230	7.200	16.24	0.0795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,102.62480	1,934.520	40.96	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.02480	0.020	40.96	0.0002	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			47.74850	91.129	14.77	0.5806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			180.34850	55.629	14.77	0.4194	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,832.63920	2,664.520	53.87	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.03920	0.020	53.87	0.0001	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1.84370	2.158	23.53	0.0205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			774.44370	606.658	23.53	0.9795	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,053.12660	3,884.860	90.58	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.52660	0.360	90.58	0.0012	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.35100	3.561	22.03	0.0338	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			675.95100	508.061	22.03	0.9662	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,953.10820	3,784.806	87.53	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.50820	0.306	87.53	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			7.43120	9.109	19.48	0.0841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			510.03120	343.609	19.48	0.9159	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,082.68590	2,914.542	60.99	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.08590	0.042	60.99	0.0002	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,883.05590	3,714.772	85.40	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.45590	0.272	85.40	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			7.08050	8.594	19.63	0.0796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			519.68050	353.094	19.63	0.9204	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,672.92000	3,504.684	78.99	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.32000	0.184	78.99	0.0007	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			5.31760	6.108	20.53	0.0573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			577.91760	410.608	20.53	0.9427	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,077.51780	1,245.500	16.07	1.0000	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			0.11780	0.000	16.07	0.0000	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			11.00270	14.660	18.28	0.1315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			433.60270	269.160	18.28	0.8685	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,592.87610	3,424.656	76.55	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.27610	0.156	76.55	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			0.74380	0.994	25.47	0.0095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			923.34380	755.494	25.47	0.9905	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,067.52570	1,235.500	16.11	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			0.12570	0.000	16.11	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			8.59950	10.864	19.03	0.0994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			481.19950	315.364	19.03	0.9006	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,322.75750	3,154.583	68.31	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.15750	0.083	68.31	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			8.18960	10.241	19.18	0.0940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			490.78960	324.741	19.18	0.9060	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,462.62190	2,294.519	47.33	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.02190	0.019	47.33	0.0001	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,202.73620	1,034.680	27.91	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.13620	0.180	27.91	0.0018	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			39.00810	68.672	14.52	0.4925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			211.60810	73.172	14.52	0.5075	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			1,027.56340	1,195.500	16.27	1.0000	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			0.16340	0.000	16.27	0.0000	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			1,972.62660	1,804.521	38.66	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.02660	0.021	38.66	0.0002	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,207.45050	1,375.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			0.05050	0.000	15.66	0.0000	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			176.22840	301.406	16.36	0.9332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			48.82840	5.906	16.36	0.0668	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			1,892.62810	1,724.522	37.24	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.02810	0.022	37.24	0.0002	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.02750	0.022	37.77	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			1,922.62750	1,754.522	37.77	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,222.60010	7,054.500	95.77	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	95.77	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			1,672.63380	1,504.526	33.35	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.03380	0.026	33.35	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			0.05750	0.000	15.66	0.0000	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			1,187.45750	1,355.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			1,177.46140	1,345.500	15.66	1.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			0.06140	0.000	15.66	0.0000	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			2,127.40990	2,295.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00990	0.000	15.66	0.0000	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			0.11030	0.000	16.03	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			1,087.51030	1,255.500	16.03	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,577.41730	1,745.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.01730	0.000	15.66	0.0000	0.00	0	55,923
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			104.75150	23.635	15.44	0.2173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			82.15150	169.135	15.44	0.7827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,427.42060	1,595.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.02060	0.000	15.66	0.0000	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.01140	0.000	15.66	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,977.41140	2,145.500	15.66	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.01260	0.000	15.66	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,877.41260	2,045.500	15.66	1.0000	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,557.41770	1,725.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.01770	0.000	15.66	0.0000	0.00	0	76,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.01640	0.000	15.66	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,627.41640	1,795.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			0.05390	0.000	15.66	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			1,197.45390	1,365.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,727.41470	1,895.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.01470	0.000	15.66	0.0000	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,527.41830	1,695.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.01830	0.000	15.66	0.0000	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			1,267.43430	1,435.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			0.03430	0.000	15.66	0.0000	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			0.43850	0.000	16.88	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			877.83850	1,045.500	16.88	1.0000	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			0.10330	0.000	15.99	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			1,097.50330	1,265.500	15.99	1.0000	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			0.08500	0.000	15.86	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			1,127.48500	1,295.500	15.86	1.0000	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			0.84770	0.000	17.29	0.0000	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			778.24770	945.500	17.29	1.0000	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			445.13080	605.683	18.27	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			7.73080	0.183	18.27	0.0027	0.00	0	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			629.66910	795.505	17.90	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			2.26910	0.005	17.90	0.0001	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Call			141.13750	255.121	16.06	0.8977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Put			63.73750	9.621	16.06	0.1023	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.25840	0.336	95.77	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,362.85840	4,194.837	95.77	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			19.12640	28.888	16.62	0.2422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			331.72640	173.388	16.62	0.7578	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			298.11140	446.697	17.29	0.9842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			20.71140	1.197	17.29	0.0158	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,052.67890	2,884.538	60.07	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.07890	0.038	60.07	0.0002	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,327.40820	2,495.500	15.66	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.25240	0.329	95.77	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,372.85240	4,204.829	95.77	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.24660	0.321	95.77	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,382.84660	4,214.821	95.77	0.9990	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			0.82470	0.021	20.19	0.0003	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			886.62470	1,058.921	20.19	0.9997	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			6.53390	4.339	17.88	0.0241	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			727.43390	900.239	17.88	0.9759	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			895.03490	1,068.875	19.69	0.9842	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			4.13490	2.975	19.69	0.0158	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			5.37830	3.695	18.63	0.0201	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			796.27830	969.595	18.63	0.9799	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			22.59420	7.816	15.44	0.0459	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call		513.49420	673.716	15.44	0.9541	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call		875.25240	1,049.003	19.48	0.9834	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put		4.35240	3.103	19.48	0.0166	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call		904.93130	1,078.813	19.80	0.9846	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put		4.03130	2.913	19.80	0.0154	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put		4.96150	3.457	18.95	0.0187	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call		825.86150	999.357	18.95	0.9813	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put		5.52690	3.779	18.52	0.0207	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call		786.42690	959.679	18.52	0.9793	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		2,759.33070	2,584.455	29.98	0.9984	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		0.23070	0.355	29.98	0.0016	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,279.60960	2,104.958	27.47	0.9961	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		0.50960	0.858	27.47	0.0039	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call		1,123.29480	1,297.795	22.13	0.9905	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put		2.39480	1.895	22.13	0.0095	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		515.75360	378.203	19.28	0.7027	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		56.65360	94.103	19.28	0.2973	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		1,547.09430	1,720.458	20.45	0.9990	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		1.09430	0.158	20.45	0.0010	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call		851.60350	1,024.190	17.88	0.9800	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put		5.60350	3.890	17.88	0.0200	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		677.58030	529.863	19.49	0.7805	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		43.58030	70.163	19.49	0.2195	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		92.39520	46.563	15.72	0.1833	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		318.39520	446.863	15.72	0.8167	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put		8.23580	5.938	17.03	0.0296	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call		755.93580	927.738	17.03	0.9704	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put		11.41490	7.936	16.90	0.0367	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call		752.51490	922.636	16.90	0.9633	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		379.72980	269.792	17.80	0.5422	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		132.52980	195.992	17.80	0.4578	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		1,285.94570	1,458.352	20.45	0.9905	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		3.14570	2.152	20.45	0.0095	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		478.12000	355.022	18.36	0.6246	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		100.92000	151.222	18.36	0.3754	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		566.89000	448.991	18.11	0.6187	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		143.59000	195.891	18.11	0.3813	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		2,341.72360	2,174.579	22.36	0.9768	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		5.22360	8.379	22.36	0.0232	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		58.10780	80.619	20.12	0.1735	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,124.60780	976.819	20.12	0.8265	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		2,559.77910	2,391.565	22.59	0.9846	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		3.27910	5.365	22.59	0.0154	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		893.46970	755.561	19.30	0.7566	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		86.96970	119.361	19.30	0.2434	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		982.18550	840.927	19.63	0.7821	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	25/07/2018	Foreign Exchange Option	14.29	Call		77.38550	106.427	19.63	0.2179	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		6.94510	4.876	16.58	0.0174	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		1,335.64510	1,503.876	16.58	0.9826	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put		379.15690	290.415	16.82	0.4556	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call		274.65690	356.315	16.82	0.5444	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		2,927.84790	2,758.398	22.58	0.9883	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		3.34790	4.298	22.58	0.0117	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		2,431.00760	2,264.321	21.88	0.9738	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		6.50760	10.221	21.88	0.0262	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call		532.85120	660.640	15.71	0.7858	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put		137.35120	94.740	15.71	0.2142	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		587.06190	473.788	17.76	0.5948	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		182.56190	239.688	17.76	0.4052	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put		56.42150	37.746	15.41	0.1022	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call		795.32150	947.146	15.41	0.8978	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		191.74710	247.404	17.82	0.3940	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		644.24710	529.404	17.82	0.6060	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,779.73900	2,611.717	22.56	0.9771	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		7.23900	9.717	22.56	0.0229	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		22.23290	11.803	14.62	0.0381	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		1,109.73290	1,269.803	14.62	0.9619	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,286.12380	1,140.751	19.82	0.8101	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		83.82380	109.050	19.82	0.1899	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put		0.00000	309.890	16.66	0.4340	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call		0.00000	431.690	16.66	0.5660	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,629.29020	2,465.869	22.35	0.9392	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		27.49020	35.269	22.35	0.0608	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		643.11650	766.956	15.57	0.7539	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		194.91650	147.556	15.57	0.2461	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		532.66630	437.295	16.89	0.4961	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		330.86630	406.695	16.89	0.5039	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		635.11960	530.443	17.29	0.5502	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		283.31960	349.843	17.29	0.4498	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,135.51140	2,969.977	22.95	0.9647	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		13.71140	19.377	22.95	0.0353	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		59.74750	42.152	14.72	0.0934	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		1,043.04750	1,196.752	14.72	0.9066	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		347.31270	278.322	16.03	0.3600	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		517.51270	620.122	16.03	0.6400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,702.20970	2,540.004	22.04	0.9255	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		39.10970	48.704	22.04	0.0745	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		791.48410	924.914	15.17	0.7944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		164.58410	126.214	15.17	0.2056	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,482.34590	2,653.505	18.81	0.9895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		5.44590	4.804	18.81	0.0105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		719.75370	844.838	15.31	0.7597	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	12.96	Put			202.85370	156.138	15.31	0.2403	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,759.04660	1,610.704	20.17	0.8320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			95.94660	119.404	20.17	0.1680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,056.29790	1,206.672	14.77	0.8870	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			79.39790	57.972	14.77	0.1130	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			968.52500	1,114.115	14.89	0.8610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			101.62500	75.415	14.89	0.1390	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,538.35960	2,377.711	21.72	0.9146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			45.25960	56.411	21.72	0.0854	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,605.70340	2,444.383	21.85	0.9193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			42.60340	53.083	21.85	0.0807	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			937.60130	1,081.321	14.94	0.8509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			110.70130	82.621	14.94	0.1491	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			554.22670	460.824	16.66	0.4836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			381.12670	459.524	16.66	0.5164	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			353.76660	427.475	16.86	0.4894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			606.86660	508.775	16.86	0.5106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,554.07170	3,387.810	22.26	0.9711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			10.97170	16.510	22.26	0.0289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			500.26120	599.129	16.09	0.6189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			383.36120	310.429	16.09	0.3811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,644.26500	2,482.581	21.93	0.9218	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			41.16500	51.281	21.93	0.0782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,743.96220	1,913.457	16.34	0.9677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			17.06220	14.757	16.34	0.0323	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			554.28180	660.428	15.88	0.6585	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			327.38180	261.728	15.88	0.3415	196,296.00	750	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,845.89850	2,684.179	22.32	0.9339	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			32.79850	42.879	22.32	0.0661	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,646.82530	1,815.872	16.01	0.9624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			19.92530	17.172	16.01	0.0376	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,502.08310	1,670.278	15.52	0.9529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			25.18310	21.578	15.52	0.0471	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			352.24670	283.280	15.97	0.3595	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			529.14670	631.980	15.97	0.6405	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,890.43940	2,060.468	16.84	0.9742	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			13.53940	11.768	16.84	0.0258	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,225.25300	1,382.912	14.53	0.9261	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			48.35300	34.212	14.53	0.0739	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,988.51540	2,158.826	17.17	0.9778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			11.61540	10.126	17.17	0.0222	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			141.28570	107.208	15.08	0.1820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			848.18570	985.908	15.08	0.8180	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			461.19280	379.148	16.36	0.4312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			438.09280	527.848	16.36	0.5688	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,792.69340	1,962.383	16.51	0.9700	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	11.70	Put			15.79340	13.683	16.51	0.0300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			42.27550	31.671	14.70	0.0685	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,269.17550	1,430.370	14.70	0.9315	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,598.43860	1,767.227	15.85	0.9595	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			21.53860	18.527	15.85	0.0405	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,008.16550	2,178.527	17.23	0.9784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			11.26550	9.827	17.23	0.0216	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			914.76970	1,057.042	14.98	0.8430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			117.86970	88.342	14.98	0.1570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			303.49570	241.158	15.78	0.3237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			580.39570	689.858	15.78	0.6763	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			149.74480	114.083	15.12	0.1907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			826.64480	962.783	15.12	0.8093	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			217.99810	168.738	15.39	0.2538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			694.89810	817.438	15.39	0.7462	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			771.42400	902.603	15.21	0.7851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			174.52400	133.903	15.21	0.2149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,072.66940	1,223.855	14.74	0.8914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			75.76940	55.155	14.74	0.1086	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,306.90040	5,478.700	21.47	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00040	0.000	21.47	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			992.07350	1,139.019	14.86	0.8684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			95.17350	70.319	14.86	0.1316	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,156.31800	1,311.285	14.63	0.9117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			59.41800	42.586	14.63	0.0883	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,139.35710	1,293.606	14.65	0.9079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			62.45710	44.906	14.65	0.0921	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			569.83040	677.966	15.82	0.6692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			312.93040	249.266	15.82	0.3308	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			522.37050	432.700	16.56	0.4663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			399.27050	481.400	16.56	0.5337	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			125.04590	153.866	19.58	0.2101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,508.14590	1,365.166	19.58	0.7899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			123.86020	152.511	19.60	0.2084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,516.96020	1,373.811	19.60	0.7916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			126.24360	155.233	19.55	0.2117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,499.34360	1,356.533	19.55	0.7883	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,330.61760	3,166.046	22.68	0.9490	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			26.41760	33.946	22.68	0.0510	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,798.97360	2,638.075	22.04	0.9199	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			44.77360	55.975	22.04	0.0801	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			729.37140	851.750	15.41	0.7414	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			233.57140	183.850	15.41	0.2586	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			654.08230	555.690	16.95	0.5177	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			369.88230	443.590	16.95	0.4823	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			667.65740	568.199	17.00	0.5239	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			363.45740	436.099	17.00	0.4761	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			156.29520	121.365	15.06	0.1888	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			898.99520	1,036.165	15.06	0.8112	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,204.46230	1,082.173	18.31	0.6716	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			256.86230	306.973	18.31	0.3284	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,684.51460	1,548.546	19.43	0.7659	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			173.71460	210.346	19.43	0.2341	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			786.57010	687.226	17.08	0.5352	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			409.27010	482.526	17.08	0.4648	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,516.14110	3,352.172	22.76	0.9288	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			48.84110	57.471	22.76	0.0712	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,983.40930	2,824.127	21.72	0.9028	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			66.10930	79.427	21.72	0.0972	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			824.57540	946.179	15.34	0.7333	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			271.87540	220.879	15.34	0.2667	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			698.76240	605.365	16.81	0.5003	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			451.46240	530.665	16.81	0.4997	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			203.94740	165.063	15.13	0.2156	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			948.34740	1,082.063	15.13	0.7844	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,307.47230	3,145.447	22.27	0.9162	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			58.77230	69.447	22.27	0.0838	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			43.70900	38.157	15.49	0.0634	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,705.00900	1,872.157	15.49	0.9366	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			443.59560	520.964	16.90	0.4866	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			742.29560	646.964	16.90	0.5134	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,514.52840	1,385.028	18.86	0.7193	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			229.62840	272.928	18.86	0.2807	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			34.27810	29.458	15.72	0.0485	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,944.57810	2,112.558	15.72	0.9515	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,758.55610	2,931.009	17.20	0.9859	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			8.25610	7.909	17.20	0.0141	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			384.53310	322.563	15.70	0.3305	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			744.83310	855.663	15.70	0.6695	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,180.17490	3,021.850	21.66	0.8917	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			84.57490	99.350	21.66	0.1083	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			905.27280	1,028.541	15.34	0.7292	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			300.87280	251.041	15.34	0.2708	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			911.73190	811.420	17.23	0.5507	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			436.13190	508.920	17.23	0.4493	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			722.70500	633.894	16.69	0.4832	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			527.10500	611.394	16.69	0.5168	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,770.41330	3,607.913	22.91	0.9178	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			64.81330	75.413	22.91	0.0822	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			637.42810	557.138	16.38	0.4402	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			610.72810	703.738	16.38	0.5598	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,232.29910	2,091.980	19.95	0.8025	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	11/12/2018	Foreign Exchange Option	15.69	Call		165.59910	198.580	19.95	0.1975	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		964.98750	1,092.126	15.29	0.7379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		296.48750	250.326	15.29	0.2621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		2,466.32040	2,322.224	20.31	0.8256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		144.82040	174.024	20.31	0.1744	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		154.92670	126.296	14.81	0.1588	0.00	0	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,702.19510	1,573.956	19.01	0.7233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		249.07650	294.038	19.03	0.2753	147,019.15	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,710.57650	1,582.238	19.03	0.7247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		252.32490	297.488	18.99	0.2782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,693.82490	1,565.688	18.99	0.7218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		0.00000	455.499	16.04	0.3880	1,858,435.92	4,080	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		0.00000	2,100.613	19.95	0.8007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		0.00000	202.413	19.95	0.1993	1,651,689.26	8,160	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		1,611.79200	1,770.862	14.93	0.9034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		83.29200	69.062	14.93	0.0966	563,544.29	8,160	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		250.69510	295.756	19.01	0.2767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		0.00000	283.960	19.14	0.2670	7,675,452.32	27,030	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		0.00000	2,074.354	19.91	0.7975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		0.00000	206.154	19.91	0.2025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		1,682.36730	1,842.971	14.99	0.9130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		73.86730	61.171	14.99	0.0870	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		0.00000	807.299	16.04	0.6120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		409.75640	348.938	15.65	0.3281	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		1,324.18660	1,207.238	18.15	0.6500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		332.68660	389.038	18.15	0.3500	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		1,428.60980	1,307.847	18.40	0.6724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		307.10980	359.647	18.40	0.3276	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		0.00000	1,632.160	19.14	0.7330	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		336.83560	393.793	18.11	0.3536	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		1,316.25210	1,199.609	18.13	0.6482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		334.75210	391.409	18.13	0.3518	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		1,183.69500	1,072.550	17.82	0.6165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		372.19500	434.350	17.82	0.3835	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		818.25640	930.738	15.65	0.6719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		453.44140	526.727	17.25	0.4475	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		1,700.15280	1,861.121	15.00	0.9152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		71.65280	59.321	15.00	0.0848	1,603,435.82	27,030	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		1,102.88410	1,238.527	15.07	0.7876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		224.38410	186.727	15.07	0.2124	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		1,308.33560	1,191.993	18.11	0.6464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		61.38900	50.756	15.07	0.0741	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		883.44300	1,001.323	15.44	0.7030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		354.94300	299.523	15.44	0.2970	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		1,926.80400	2,091.671	15.18	0.9400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		48.30400	39.871	15.18	0.0600	0.00	0	231,517

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			954.94140	854.927	17.25	0.5525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			682.42480	782.469	16.13	0.5991	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,502.22860	1,378.968	18.56	0.6871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			290.72860	340.768	18.56	0.3129	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,187.41240	1,327.516	14.95	0.8142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			188.91240	155.716	14.95	0.1858	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,789.88900	1,952.556	15.07	0.9259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			493.07590	571.390	17.01	0.4766	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			424.12460	361.961	15.70	0.3360	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			802.62460	913.761	15.70	0.6640	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,635.55670	1,508.148	18.86	0.7117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			264.05670	309.948	18.86	0.2883	0.00	0	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			553.92480	480.669	16.13	0.4009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			127.49210	103.585	14.72	0.1361	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			830.76990	737.784	16.92	0.5118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			509.26990	589.584	16.92	0.4882	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			732.71840	645.936	16.65	0.4761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			561.21840	647.736	16.65	0.5239	323,868.10	500	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			864.57590	769.590	17.01	0.5234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			941.07830	1,065.620	15.34	0.7280	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			400.32120	340.403	15.61	0.3229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			828.82120	942.203	15.61	0.6771	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,543.56840	1,418.974	18.66	0.6950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			282.06840	330.774	18.66	0.3050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,375.99210	1,525.385	14.72	0.8639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,283.42670	1,428.096	14.81	0.8412	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,028.77300	2,195.011	15.26	0.9489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			40.27300	33.211	15.26	0.0511	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,688.07370	3,529.235	22.58	0.9058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			76.57370	91.035	22.58	0.0942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			312.57830	263.820	15.34	0.2720	6,892,289.66	26,125	180,030
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			981.81230	1,107.008	15.25	0.7280	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			324.41230	275.708	15.25	0.2720	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,025.58760	923.568	17.26	0.5611	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			462.98760	534.868	17.26	0.4389	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			742.22040	656.226	16.52	0.4683	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			599.62040	687.526	16.52	0.5317	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,003.12040	3,841.941	22.94	0.9085	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			80.52040	93.241	22.94	0.0915	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,375.01880	3,217.964	21.63	0.8822	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			102.41880	119.264	21.63	0.1178	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			287.65300	244.046	15.15	0.2487	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,048.45300	1,178.746	15.15	0.7513	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			326.73450	280.299	15.15	0.2612	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,084.83450	1,213.499	15.15	0.7388	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			270.96220	230.308	15.00	0.2268	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	12.79	Call			1,190.76220	1,325.209	15.00	0.7732	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,056.34340	1,183.151	15.21	0.7277	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			346.54340	298.250	15.21	0.2723	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,154.11290	1,048.573	17.35	0.5736	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			483.91290	553.473	17.35	0.4264	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,719.78780	1,594.532	18.49	0.6808	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			351.58780	401.932	18.49	0.3192	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,265.55030	1,157.051	17.43	0.5824	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			502.75030	570.451	17.43	0.4176	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			303.14480	260.122	15.01	0.2367	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,230.34480	1,363.522	15.01	0.7633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,122.79460	1,250.048	15.17	0.7282	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			365.59460	316.648	15.17	0.2718	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			680.58010	765.096	16.62	0.5120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			942.88010	850.596	16.62	0.4880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,058.33520	2,221.884	13.88	0.9272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			70.63520	57.384	13.88	0.0728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,839.01310	1,996.002	14.17	0.8946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			111.31310	91.502	14.17	0.1054	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			586.90640	516.032	15.69	0.3656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			924.60640	1,030.532	15.69	0.6344	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,326.25690	2,495.447	13.55	0.9561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			38.55690	30.947	13.55	0.0439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,465.10930	3,641.824	15.56	0.9891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.40930	7.324	15.56	0.0109	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,110.74310	2,275.585	13.82	0.9337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			63.04310	51.085	13.82	0.0663	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,240.17350	1,133.943	17.28	0.5660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			547.87350	618.443	17.28	0.4340	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,317.95510	1,453.324	14.91	0.7765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			290.25510	248.824	14.91	0.2235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			363.86230	414.211	18.61	0.3101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,906.16230	1,779.711	18.61	0.6899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			367.49990	417.983	18.58	0.3126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,889.79990	1,763.483	18.58	0.6874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,800.54620	1,674.995	18.41	0.6735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			388.24620	439.495	18.41	0.3265	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			365.67600	416.090	18.60	0.3113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,897.97600	1,771.590	18.60	0.6887	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			144.96360	117.744	14.23	0.1272	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,737.96360	1,888.144	14.23	0.8728	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,383.94980	1,272.366	17.53	0.5911	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			520.34980	586.266	17.53	0.4089	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			384.01520	334.453	15.15	0.2709	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,190.41520	1,318.353	15.15	0.7291	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			405.56480	354.323	15.18	0.2805	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	Call			1,168.86480	1,295.323	15.18	0.7195	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,515.73100	1,400.979	17.63	0.6001	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			536.83100	601.379	17.63	0.3999	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			371.34810	323.784	15.05	0.2541	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,312.44810	1,444.184	15.05	0.7459	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,262.86730	1,392.018	15.12	0.7308	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			401.76730	351.618	15.12	0.2692	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			630.22410	557.167	15.65	0.3645	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,001.32410	1,107.567	15.65	0.6355	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,332.73060	1,463.037	15.12	0.7325	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			418.63060	367.837	15.12	0.2675	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,647.62860	1,529.909	17.74	0.6084	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			551.72860	615.109	17.74	0.3916	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			475.22030	419.974	15.24	0.2929	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,249.32030	1,375.174	15.24	0.7071	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			147.84660	112.569	13.50	0.1162	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,927.04660	2,073.069	13.50	0.8838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,329.22640	1,223.368	17.10	0.5408	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			687.22640	763.268	17.10	0.4592	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,280.07400	2,148.148	18.70	0.6944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			418.07400	468.048	18.70	0.3056	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,259.14660	3,440.554	13.30	0.9847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,190.24860	1,090.055	16.83	0.5098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			754.67920	836.970	16.80	0.4934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,176.67920	1,077.070	16.80	0.5066	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			525.58510	465.964	15.31	0.3095	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,503.94570	1,391.209	17.42	0.5759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			621.94570	691.109	17.42	0.4241	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			751.45350	833.452	16.82	0.4918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,183.45350	1,083.552	16.82	0.5082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			748.24860	829.955	16.83	0.4902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,286.45790	1,412.341	15.21	0.7104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,523.24470	1,661.287	14.89	0.7765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			335.24470	291.387	14.89	0.2235	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			0.00000	2,246.435	18.84	0.7066	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			0.00000	446.335	18.84	0.2934	813,221.64	1,822	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,223.58510	1,345.864	15.31	0.6905	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			11.14660	10.654	13.30	0.0153	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,842.88320	1,987.189	13.80	0.8603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			184.88320	147.289	13.80	0.1397	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			0.00000	1,507.044	15.09	0.7370	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			0.00000	367.144	15.09	0.2630	334,468.00	911	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			478.45790	422.441	15.21	0.2896	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			435.79400	383.630	15.14	0.2666	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,394.49400	1,524.530	15.14	0.7334	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,776.83360	1,655.788	17.90	0.6159	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	Call		565.53360	626.688	17.90	0.3841	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		515.38130	457.351	15.30	0.2996	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,288.18130	1,412.351	15.30	0.7004	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		458.42450	404.724	15.19	0.2669	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,462.82450	1,590.224	15.19	0.7331	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,921.68310	1,799.776	18.12	0.6220	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		586.08310	645.276	18.12	0.3780	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		559.97330	499.482	15.41	0.3072	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,325.77330	1,446.382	15.41	0.6928	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		2,072.20170	1,949.716	18.33	0.6298	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		598.30170	655.816	18.33	0.3702	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		477.44970	422.726	15.22	0.2669	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,523.54970	1,648.826	15.22	0.7331	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		603.41400	540.803	15.50	0.3137	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,363.61400	1,481.003	15.50	0.6863	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,310.14460	1,419.730	15.67	0.6615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		690.54460	620.630	15.67	0.3385	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,305.34200	1,414.353	15.68	0.6599	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		695.74200	625.253	15.68	0.3401	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,314.97220	1,425.126	15.66	0.6631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		685.37220	616.026	15.66	0.3369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,343.57050	3,522.121	13.53	0.9735	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		23.97050	23.021	13.53	0.0265	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,869.69790	1,998.189	14.31	0.8152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		300.09790	249.089	14.31	0.1848	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,355.84260	2,229.463	18.72	0.6587	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		555.44260	608.563	18.72	0.3413	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		495.05140	440.052	15.25	0.2665	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,584.15140	1,708.152	15.25	0.7335	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,205.51550	2,083.256	18.49	0.6345	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		614.61550	671.356	18.49	0.3655	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		641.06390	576.494	15.58	0.3181	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,402.86390	1,517.294	15.58	0.6819	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		686.89170	620.621	15.68	0.3252	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,428.99170	1,540.621	15.68	0.6748	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,644.53100	1,767.678	15.29	0.7339	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		512.43100	457.678	15.29	0.2661	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,363.56920	2,240.550	18.68	0.6414	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		625.66920	680.550	18.68	0.3586	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		639.27530	692.707	18.82	0.3542	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		527.77420	472.161	15.31	0.2654	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,700.07420	1,821.361	15.31	0.7346	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,496.97530	2,373.507	18.82	0.6458	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		728.62110	660.797	15.75	0.3299	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,465.12110	1,574.097	15.75	0.6701	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		706.15090	763.475	18.55	0.3801	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	15.80	Put			2,314.45090	2,195.275	18.55	0.6199	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,031.58010	5,884.081	22.33	0.8587	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			223.28010	252.281	22.33	0.1413	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			704.06240	761.229	18.56	0.3791	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,322.36240	2,203.029	18.56	0.6209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			701.98180	758.998	18.57	0.3782	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,330.28180	2,210.798	18.57	0.6218	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,645.81220	2,521.572	18.95	0.6506	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			652.51220	704.072	18.95	0.3494	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			542.79250	486.758	15.32	0.2644	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,759.49250	1,879.258	15.32	0.7356	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			768.78610	700.384	15.82	0.3343	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,498.28610	1,605.584	15.82	0.6657	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			807.90660	738.378	15.89	0.3384	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,527.60660	1,632.778	15.89	0.6616	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			847.19290	776.384	15.94	0.3420	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,559.89290	1,662.784	15.94	0.6580	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			886.20450	813.997	15.99	0.3453	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,591.90450	1,692.297	15.99	0.6547	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			922.85620	848.738	16.03	0.3487	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,615.95620	1,713.538	16.03	0.6513	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			962.13260	887.378	16.08	0.3511	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,652.43260	1,748.178	16.08	0.6489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,143.23720	1,214.473	17.68	0.4891	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,879.03720	1,780.173	17.68	0.5109	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,149.18600	1,220.805	17.66	0.4911	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,864.98600	1,766.505	17.66	0.5089	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,146.21080	1,217.638	17.67	0.4901	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,872.01080	1,773.338	17.67	0.5099	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,005.25390	1,904.393	17.91	0.5135	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,187.25390	1,259.793	17.91	0.4865	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,303.51470	1,382.391	17.93	0.5056	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,972.21470	1,871.991	17.93	0.4944	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,300.43630	1,379.158	17.94	0.5047	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,979.13630	1,878.758	17.94	0.4953	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,297.36680	1,375.925	17.95	0.5037	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,986.06680	1,885.525	17.95	0.4963	0.00	0	0
Total \$ / R Option												22,059,720.16	105,068	4,067,204
Total \$ / R												4,618,917,125.96	440,969	5,361,693
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.49550		13.32740			0.0000	0.00	0	211
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.64870		13.47690			0.0000	0.00	0	346
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		13.80180		13.62850			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.11990		13.93800			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	567
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		462.00020		517.473	20.98	0.0488	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		60,722.00020		43,967.473	20.98	0.9512	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		441.01740		490.007	21.13	0.0463	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		61,701.01740		44,940.007	21.13	0.9537	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		484.07690		546.684	20.83	0.0515	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		59,744.07690		42,996.684	20.83	0.9485	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		27,265.63990		33,147.457	17.55	0.4017	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		80,575.63990		69,277.457	17.55	0.5983	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		27,014.02340		32,847.567	17.57	0.3988	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		81,324.02340		69,977.567	17.57	0.6012	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		27,519.44550		33,450.380	17.52	0.4047	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		79,829.44550		68,580.380	17.52	0.5953	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		23,199.73290		27,586.686	19.24	0.2603	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		180,349.73290		167,406.686	19.24	0.7397	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		23,050.86770		27,413.977	19.25	0.2589	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		181,200.86770		168,233.977	19.25	0.7411	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		23,349.64090		27,746.922	19.22	0.2616	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		179,499.64090		166,566.922	19.22	0.7384	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put		0.00000		207,435.396	19.91	0.7975	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		0.00000		20,615.396	19.91	0.2025	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		75,149.77380		83,345.173	16.82	0.4918	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		118,349.77380		108,355.173	16.82	0.5082	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		74,829.28710		82,995.529	16.83	0.4902	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		119,029.28710		109,005.529	16.83	0.5098	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		75,472.34490		83,696.991	16.80	0.4934	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		117,672.34490		107,706.991	16.80	0.5066	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	567
£ / R	On	18/06/2018	Foreign Exchange Future			17.93660		17.76180		0.0000	118,058,701.20	6,582	46,246	
£ / R	On	17/09/2018	Foreign Exchange Future			18.21310		18.03320		0.0000	1,441,038,685.10	79,121	225,697	
£ / R	On	14/12/2018	Foreign Exchange Future			18.49480		18.31330		0.0000	1,035,708.80	56	7,743	
£ / R	On	18/03/2019	Foreign Exchange Future			18.80770		18.62200		0.0000	0.00	0	4,932	
£ / R	On	14/06/2019	Foreign Exchange Future			19.10500		18.91210		0.0000	20,595,190.00	1,078	6,543	
Total £ / R Future												1,580,728,285.10	86,837	291,161
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			17,561.80000	17,736.600	20.18	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	20.18	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			74.36000	139.990	17.78	0.5673	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			202.56000	93.390	17.78	0.4327	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			301.55110	451.071	20.61	0.9080	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			39.75110	14.470	20.61	0.0920	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,638.27500	2,463.439	40.41	0.9998	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.07500	0.039	40.41	0.0002	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			71.72000	133.983	17.71	0.5538	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			209.92000	97.383	17.71	0.4462	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			69.17390	128.110	17.64	0.5402	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			217.37390	101.510	17.64	0.4598	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			500.75620	581.644	16.26	0.5067	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			717.55620	618.544	16.26	0.4933	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			497.05050	577.446	16.27	0.5040	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			723.85050	624.346	16.27	0.4960	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			504.48700	585.864	16.24	0.5093	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			711.28700	612.764	16.24	0.4907	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			917.11870	1,021.476	15.92	0.5942	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			723.81870	646.676	15.92	0.4058	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			912.38090	1,016.415	15.93	0.5923	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			729.08090	651.615	15.93	0.4077	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			921.87670	1,026.561	15.91	0.5961	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			718.57670	641.762	15.91	0.4039	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,206.02400	1,317.489	16.15	0.6060	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			874.02400	799.789	16.15	0.3940	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,201.24440	1,312.439	16.16	0.6045	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			879.24440	804.739	16.16	0.3955	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,196.48730	1,307.405	16.16	0.6030	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			884.48730	809.705	16.16	0.3970	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,369.27110	1,483.486	16.40	0.5931	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,087.17110	1,008.486	16.40	0.4069	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,364.72800	1,478.688	16.41	0.5918	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,092.62800	1,013.688	16.41	0.4082	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,373.83520	1,488.290	16.40	0.5944	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,081.73520	1,003.290	16.40	0.4056	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												1,580,728,285.10	86,837	292,161
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12214		0.12085			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12429		0.12296			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12652		0.12517			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13151		0.13006			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			2.66860	2.125	32.14	0.0168	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			917.26860	788.025	32.14	0.9832	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.17950	1.574	60.88	0.0072	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,917.77950	1,787.474	60.88	0.9928	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			128.86220	224.462	16.42	0.8840	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			43.46220	10.362	16.42	0.1160	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			216.30000	252.740	18.88	0.3370	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			920.40000	823.640	18.88	0.6630	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			97.93590	116.395	22.55	0.1629	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,802.03590	1,687.295	22.55	0.8371	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			571.20350	651.273	16.21	0.6802	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			275.30350	222.173	16.21	0.3198	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			868.05750	945.976	16.15	0.6989	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			350.85750	293.476	16.15	0.3011	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			459.97140	505.632	18.42	0.4430	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			942.77140	853.132	18.42	0.5570	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,558.79360	1,679.159	12.67	0.9462	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			41.59360	26.659	12.67	0.0538	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			944.57760	1,002.370	17.78	0.5611	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			938.37760	851.570	17.78	0.4389	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			618.00730	654.651	18.96	0.4068	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,611.80730	1,503.851	18.96	0.5932	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,410.24570	1,493.195	15.75	0.7457	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			404.04570	342.396	15.75	0.2543	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			15.68050		15.52930			0.0000	98,802,830.50	6,301	50,057
€ / R	On	16/07/2018	Foreign Exchange Future			15.76350		15.60840			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.76640		15.72420			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.81060		15.65570			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.96420		15.80720			0.0000	187,036,567.20	11,716	132,838
€ / R	On	14/12/2018	Foreign Exchange Future			16.25770		16.09840			0.0000	0.00	0	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.58890		16.42610			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.90720		16.73860			0.0000	0.00	0	5,256
Total € / R Future												285,839,397.70	18,017	212,032
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			308.02380	165.438	16.48	0.6917	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			37.32380	45.938	16.48	0.3083	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			9.62180	0.435	19.08	0.0050	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			538.92180	680.935	19.08	0.9950	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			174.98780	64.404	15.43	0.4061	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			74.28780	114.905	15.43	0.5939	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			0.20660	0.000	17.52	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,229.50660	1,380.500	17.52	1.0000	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			0.36670	0.000	17.88	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			1,129.66670	1,280.500	17.88	1.0000	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,519.33890	1,670.500	16.98	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.03890	0.000	16.98	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,529.30000	2,680.500	16.98	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	16.98	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	13.50	Call			2,029.30000	2,180.500	16.98	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00000	0.000	16.98	0.0000	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,279.45500	1,430.500	17.34	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			0.15500	0.000	17.34	0.0000	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			16.78830	17.436	19.41	0.1277	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			487.48830	336.936	19.41	0.8723	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,100.74590	5,949.559	98.04	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.04590	0.059	98.04	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,559.32500	1,710.500	16.98	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.02500	0.000	16.98	0.0000	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			2.91320	3.039	25.85	0.0224	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			913.61320	762.539	25.85	0.9776	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,080.73160	2,929.536	52.92	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.03160	0.036	52.92	0.0002	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,779.30090	1,930.500	16.98	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.00090	0.000	16.98	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			135.69050	216.638	16.24	0.7989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			96.39050	26.138	16.24	0.2011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			312.35450	434.583	17.63	0.9599	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			33.05450	4.083	17.63	0.0401	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,021.10930	4,870.023	98.04	0.9986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.40930	0.523	98.04	0.0014	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			129.72980	208.514	16.18	0.7872	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			100.42980	28.014	16.18	0.2128	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			123.90430	200.503	16.12	0.7750	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			104.60430	30.003	16.12	0.2250	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			22.88520	18.112	15.50	0.0583	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			931.28520	1,081.612	15.50	0.9417	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			0.00000	227.525	15.68	0.4167	2,275,252.00	10,000	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			0.00000	363.925	15.68	0.5833	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			151.37780	110.538	14.88	0.2237	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			597.07780	711.138	14.88	0.7763	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,318.85830	2,475.036	16.62	0.9788	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,176.57110	1,058.218	17.36	0.6943	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.33710	3.400	23.19	0.0058	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			482.53030	559.969	15.55	0.5519	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			525.33030	445.769	15.55	0.4481	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,772.44660	3,619.643	21.55	0.9643	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			19.64660	23.843	21.55	0.0357	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,469.02030	1,341.208	18.02	0.7618	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			11.65830	10.836	16.62	0.0212	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			164.82890	193.779	18.04	0.2364	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,477.62890	1,349.579	18.04	0.7636	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			167.62660	197.052	18.00	0.2399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,460.42660	1,332.852	18.00	0.7601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			29.26460	24.470	13.94	0.0504	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			425.47520	493.784	15.81	0.5049	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			618.27520	529.584	15.81	0.4951	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,825.13710	5,669.200	23.19	0.9942	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			223.77110	262.418	17.36	0.3057	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			166.22030	195.408	18.02	0.2382	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,586.46460	1,738.670	13.94	0.9496	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,035.36290	1,910.278	18.09	0.7520	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			252.29500	286.441	18.10	0.2468	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,043.89500	1,918.741	18.10	0.7532	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			250.83280	284.903	18.12	0.2457	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,052.43280	1,927.203	18.12	0.7543	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			253.76290	287.978	18.09	0.2480	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			993.09250	1,085.312	14.84	0.6091	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			706.99250	636.412	14.84	0.3909	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			988.55460	1,080.443	14.85	0.6073	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			712.45460	641.543	14.85	0.3927	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			997.65080	1,090.197	14.83	0.6110	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			701.55080	631.297	14.83	0.3890	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			962.08500	1,044.466	15.33	0.5347	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,103.48500	1,017.266	15.33	0.4653	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			969.58690	1,052.375	15.31	0.5377	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,090.98690	1,005.175	15.31	0.4623	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			965.82820	1,048.412	15.32	0.5362	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,097.22820	1,011.212	15.32	0.4638	0.00	0	0
Total € / R Option												2,275,252.00	10,000	623,230
Total € / R												288,114,649.70	28,017	835,262
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.06530		10.04380			0.0000	69,551,223.00	6,910	15,270
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.18450		10.16210			0.0000	17,629,369.50	1,731	2,870
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.30790		10.28590			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.44350		10.41990			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.57520		10.55020			0.0000	52,125,160.80	4,929	4,929
Total AU\$ / R Future												139,305,753.30	13,570	34,481
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			2.84040	2.036	23.24	0.0255	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			449.04040	426.736	23.24	0.9745	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			2.69310	1.907	23.44	0.0239	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			458.89310	436.607	23.44	0.9761	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			2.55520	1.787	23.64	0.0224	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			468.75520	446.487	23.64	0.9776	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,026.68600	1,006.377	16.07	0.8527	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			60.66420	62.856	16.01	0.1516	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,008.56420	988.356	16.01	0.8484	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			59.71710	61.858	16.04	0.1494	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,017.61710	997.358	16.04	0.8506	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			58.78600	60.877	16.07	0.1473	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			102.04280	107.091	15.84	0.1802	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,306.14280	1,289.191	15.84	0.8198	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			104.32490	109.471	15.80	0.1837	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,288.42490	1,271.571	15.80	0.8163	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			103.17710	108.273	15.82	0.1819	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,297.27710	1,280.373	15.82	0.8181	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			461.20060	450.874	13.49	0.4527	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			520.13660	533.497	13.46	0.5538	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			450.23660	439.997	13.46	0.4462	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			515.60000	528.918	13.48	0.5506	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			455.70000	445.418	13.48	0.4494	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			511.10060	524.374	13.49	0.5473	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			420.45290	429.731	14.42	0.4201	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			870.25290	854.531	14.42	0.5799	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			417.47550	426.709	14.43	0.4178	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			877.27550	861.509	14.43	0.5822	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			414.52000	423.704	14.45	0.4155	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			884.32000	868.504	14.45	0.5845	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												139,305,753.30	13,570	34,481
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.22950		10.22140			0.0000	5,114,750.00	500	1,780
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.49730		10.48860			0.0000	5,248,650.00	500	500
Total CAD/ R Future												10,363,400.00	1,000	2,280
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.00400	0.003	16.30	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			598.60400	590.503	16.30	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.00310	0.002	16.30	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			608.60310	600.502	16.30	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.00510	0.004	16.30	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			588.60510	580.503	16.30	0.9999	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,078.45660	1,086.899	13.52	0.8677	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			69.85660	69.599	13.52	0.1323	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,070.05720	1,078.508	13.52	0.8652	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			71.45720	71.208	13.52	0.1348	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,086.88330	1,095.317	13.52	0.8701	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			68.28330	68.017	13.52	0.1299	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												10,363,400.00	1,000	2,280
CHF / R	On	18/06/2018	Foreign Exchange Future			13.56370		13.43530			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.82230		13.68810			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.09030		13.95390			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			14.68460		14.54100			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			2.51710	4.143	38.33	0.0237	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,107.21710	980.443	38.33	0.9763	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.45530	4.042	38.50	0.0231	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,117.15530	990.342	38.50	0.9769	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.58100	4.247	38.16	0.0243	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,097.28100	970.547	38.16	0.9757	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			113.04360	131.800	18.19	0.1946	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,454.94360	1,339.500	18.19	0.8054	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			112.03960	130.619	18.22	0.1930	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,463.93960	1,348.319	18.22	0.8070	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			111.03400	129.449	18.25	0.1914	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,472.93400	1,357.149	18.25	0.8086	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,001.15760	1,106.754	14.57	0.7512	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			257.25760	226.454	14.57	0.2488	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			994.15460	1,099.471	14.57	0.7489	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			260.25460	229.171	14.57	0.2511	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,008.18240	1,114.061	14.58	0.7535	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			254.28240	223.761	14.58	0.2465	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			813.46470	877.731	15.30	0.5242	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			992.46470	913.131	15.30	0.4758	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			809.85470	873.878	15.31	0.5224	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			998.85470	919.278	15.31	0.4776	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			806.26190	870.043	15.33	0.5207	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,005.26190	925.443	15.33	0.4793	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			2.09670		2.08260			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.11170		2.09850			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.12860		2.11540			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16330		2.15000			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			9.00370	3.587	23.20	0.0218	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			639.63590	772.440	22.39	0.9676	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			13.63590	5.440	22.39	0.0324	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			546.50020	675.274	21.58	0.9518	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			20.50020	8.274	21.58	0.0482	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			735.00370	870.587	23.20	0.9782	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			822.06530	748.201	15.20	0.5292	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			473.13330	527.878	15.33	0.4474	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			888.13330	810.878	15.33	0.5526	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			441.35190	492.812	15.46	0.4247	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			956.35190	875.812	15.46	0.5753	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			507.06530	565.201	15.20	0.4708	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,296.94320	2,424.922	14.51	0.8769	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			142.94320	138.922	14.51	0.1231	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,211.88010	2,337.016	14.42	0.8676	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			157.88010	151.016	14.42	0.1324	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,128.03900	2,250.019	14.33	0.8577	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			174.03900	164.019	14.33	0.1423	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,211.60740	2,317.195	14.33	0.7549	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			511.60740	484.196	14.33	0.2451	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,144.64410	2,248.487	14.36	0.7435	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			544.64410	515.487	14.36	0.2565	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,279.90580	2,387.186	14.31	0.7662	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			479.90580	454.186	14.31	0.2338	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			2.10870		2.08850			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.14810		2.12700			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18930		2.16780			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33610		2.31530			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			6.30350	4.866	28.50	0.0240	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,321.30350	1,117.866	28.50	0.9760	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			4.45550	3.277	28.82	0.0167	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,419.45550	1,216.277	28.82	0.9833	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			8.84360	7.171	28.18	0.0341	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,223.84360	1,020.171	28.18	0.9659	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			129.45400	153.777	17.18	0.1618	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,359.45400	2,172.777	17.18	0.8382	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			121.99590	144.608	17.35	0.1528	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,451.99590	2,263.608	17.35	0.8472	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			115.06420	136.087	17.52	0.1443	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,545.06420	2,355.087	17.52	0.8557	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			480.67900	414.336	14.17	0.2871	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,299.11600	1,441.733	14.19	0.6961	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			521.11600	448.733	14.19	0.3039	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,241.50000	1,377.970	14.22	0.6790	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			563.50000	484.970	14.22	0.3210	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,358.67900	1,507.336	14.17	0.7129	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,398.95690	2,550.120	15.15	0.7438	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			645.95690	589.119	15.15	0.2562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,335.37450	2,484.903	15.20	0.7333	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			682.37450	623.903	15.20	0.2667	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,273.01950	2,420.925	15.24	0.7227	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			720.01950	659.926	15.24	0.2773	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			1.71930		1.69830			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.74120		1.71990			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.76340		1.74190			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85660		1.83510			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			11.00410	20.046	21.84	0.1206	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			628.00410	427.046	21.84	0.8794	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			7.83070	13.066	22.81	0.0815	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			724.83070	520.066	22.81	0.9185	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			15.69380	30.845	20.86	0.1771	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			532.69380	337.845	20.86	0.8229	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,602.31450	1,434.443	18.73	0.7412	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			233.33440	284.965	18.37	0.2927	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,434.33440	1,272.965	18.37	0.7073	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			216.95450	265.022	18.55	0.2753	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,517.95450	1,353.022	18.55	0.7247	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			201.31450	246.443	18.73	0.2588	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,869.72300	2,065.122	15.37	0.8697	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			150.72300	131.122	15.37	0.1303	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,787.96270	1,979.405	15.30	0.8578	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			168.96270	145.405	15.30	0.1422	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,953.02290	2,152.012	15.43	0.8808	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			134.02290	118.012	15.43	0.1192	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,559.56460	1,691.092	15.90	0.6613	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			808.56460	725.092	15.90	0.3387	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,509.58220	1,638.331	15.99	0.6476	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			858.58220	772.331	15.99	0.3524	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,611.10700	1,745.429	15.80	0.6750	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			760.10700	679.429	15.80	0.3250	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			0.13340		0.13170			0.0000	0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13300		0.13100			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13200		0.13040			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12910		0.12860			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			1.66100		1.65050			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.68550		1.67490			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.71100		1.70020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76360		1.75160			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			9.38610		9.35450			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.49370		9.46040			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.60520		9.57210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.10850		10.07990			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			1.92590	1.643	25.41	0.0208	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			487.42590	455.543	25.41	0.9792	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.77020	1.544	25.63	0.0195	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			497.27020	465.444	25.63	0.9805	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			2.09520	1.749	25.19	0.0221	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			477.59520	445.649	25.19	0.9779	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			133.17490	141.441	15.73	0.3049	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			592.77490	567.741	15.73	0.6951	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			131.01980	139.204	15.76	0.3009	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			600.61980	575.503	15.76	0.6991	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			128.90060	137.001	15.79	0.2969	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			608.50060	583.302	15.79	0.7031	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			772.07930	798.406	13.64	0.7929	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			119.97930	113.206	13.64	0.2071	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			764.57230	790.804	13.64	0.7895	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			122.47230	115.604	13.64	0.2105	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			757.10240	783.239	13.64	0.7862	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			125.00240	118.039	13.64	0.2138	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			680.06720	699.457	15.07	0.5794	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			520.16720	510.957	15.07	0.4206	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			675.49990	694.821	15.08	0.5768	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			525.59990	516.321	15.08	0.4232	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			684.66280	704.125	15.05	0.5820	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			514.76280	505.625	15.05	0.4180	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			1.31240		1.31000			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.31940		1.31710			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32480		1.32650			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37310		1.37990			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			100.00000	76.000		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			200.00000	176.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00010	24.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00010	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			529.00000	506.000		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			629.00000	606.000		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			429.00000	406.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			665.00000	648.000		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			565.00000	548.000		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			765.00000	748.000		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			599.00000	531.000		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			499.00000	431.000		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			699.00000	631.000		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			1.32910		1.33270			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33440		1.33810			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			1.16190		1.16520			0.0000	0.00	0	240
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16970		1.17290			0.0000	0.00	0	40
Total QUANTO € / \$ Future												0.00	0	280
Total QUANTO € / \$												0.00	0	280

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			8.18730	0.12212	8.27440			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.04560	0.12212	8.13280			0.0000	0.00	0	283
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.12212	32.55450	7.119	27.21	0.0104	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.12212	3,988.55450	4,834.119	27.21	0.9896	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.12212	30.34640	6.427	27.33	0.0095	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.12212	4,086.34640	4,933.427	27.33	0.9905	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.12212	34.93880	7.886	27.08	0.0115	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.12212	3,890.93880	4,734.886	27.08	0.9885	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.12212	7.72930	0.766	29.88	0.0012	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.12212	6,163.72930	7,027.766	29.88	0.9988	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Put		0.12212	5,170.43710	6,029.093	28.66	0.9967	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Call		0.12212	14.43710	2.093	28.66	0.0033	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12212	850.02440	627.823	14.98	0.1925	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12212	5,722.02440	6,371.823	14.98	0.8075	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12212	905.70990	673.056	15.07	0.2024	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12212	5,577.70990	6,217.056	15.07	0.7976	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12212	2,633.93320	2,179.537	16.80	0.4454	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12212	3,005.93320	3,423.537	16.80	0.5546	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12212	877.58720	650.173	15.03	0.1974	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12212	5,649.58720	6,294.173	15.03	0.8026	0.00	0	0
Total R / ¥EN Option												0.00	0	51,200
Total R / ¥EN												0.00	0	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			10.00050		9.95520			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.13340		10.08700			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.26900		10.22210			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.83000		10.78850			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			20.72830	26.224	17.62	0.2704	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			165.52830	125.725	17.62	0.7296	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			19.30170	24.244	17.82	0.2527	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			174.10170	133.744	17.82	0.7473	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			22.26690	28.366	17.42	0.2891	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			157.06690	117.866	17.42	0.7109	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			335.91500	361.992	14.25	0.5868	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			248.91500	228.592	14.25	0.4132	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			330.98060	356.798	14.27	0.5814	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			253.98060	233.398	14.27	0.4186	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			340.90390	367.242	14.24	0.5923	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			243.90390	223.842	14.24	0.4077	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			941.63280	981.835	13.44	0.8443	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			89.53280	82.835	13.44	0.1557	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			933.62410	973.714	13.45	0.8416	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			91.52410	84.714	13.45	0.1584	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			949.67530	989.986	13.44	0.8471	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			87.57530	80.986	13.44	0.1529	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			263.24790	251.482	13.75	0.2604	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,054.84930	1,084.769	13.73	0.7445	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			256.34930	244.769	13.73	0.2555	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,048.28430	1,078.111	13.74	0.7420	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			259.78430	248.112	13.74	0.2580	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,041.74790	1,071.482	13.75	0.7396	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			2.84300		2.83920			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.77000		2.76480			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.69980		2.69460			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.63170		2.62780			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	16,715
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.22800	0.179	97.53	0.0025	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			821.02800	817.179	97.53	0.9975	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.24330	0.190	99.04	0.0026	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			831.04330	827.190	99.04	0.9974	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.21340	0.168	96.02	0.0024	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			811.01340	807.168	96.02	0.9976	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			9.40900	9.264	24.19	0.0653	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			604.60900	599.263	24.19	0.9347	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			9.18650	9.255	24.47	0.0647	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			614.38650	609.256	24.47	0.9353	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			9.64070	9.274	23.91	0.0660	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			594.84070	589.274	23.91	0.9340	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			65.62970	66.006	21.02	0.2849	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			341.02970	336.206	21.02	0.7151	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			63.53170	63.853	21.05	0.2776	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			348.93170	344.053	21.05	0.7224	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			67.79130	68.223	20.99	0.2923	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			333.19130	328.423	20.99	0.7077	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.67300	24.929	21.35	0.1019	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			927.87300	923.229	21.35	0.8981	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			24.98290	24.248	21.35	0.0995	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			937.18290	932.549	21.35	0.9005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			26.38060	25.626	21.35	0.1043	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			918.58060	913.926	21.35	0.8957	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	16,715
ZMW / R On 18/06/2018			Foreign Exchange Future	1.35530	1.33640			0.0000	0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.31200	1.29590			0.0000	0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.27320	1.25760			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.18660	1.17150			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									6 613 094 241.90	455,325	1,863,454
Total Options									24 334 972.16	115,068	4,742,634
Grand Total:									6,637,429,214.06	570,393	6,606,088