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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/06/2018 Foreign Exchange Future			13.77000		13.68260			0.0000	0.00	0	5,947
\$ / R On 22/06/2018 Foreign Exchange Future			13.77000		13.68440			0.0000	0.00	0	20
\$ / R On 29/06/2018 Foreign Exchange Future			13.78240		13.69650			0.0000	0.00	0	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.78780		13.70180			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.78950		13.70350			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.79310		13.70700			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.79490		13.70880			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.81980		13.73340			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.82690		13.74040			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.82880		13.74220			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.83240		13.74570			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.83970		13.75280			0.0000	0.00	0	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.84330		13.75630			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.85240		13.76510			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.86330		13.77570			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.86690		13.77920			0.0000	6,933,450.00	500	4,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.87600		13.78800			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.89590		13.80770			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.90140		13.81310			0.0000	0.00	0	177
\$ / R On 13/09/2018 Foreign Exchange Future			13.91950		13.83090			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.92670		13.83810			0.0000	1,964,221,768.00	141,040	605,067

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			13.94680		13.85780			0.0000	0.00	0	3,280
\$ / R	On	02/10/2018	Foreign Exchange Future			13.95410		13.86490			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.99610		13.90600			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.00350		13.91320			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.00710		13.91670			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			14.00890		13.91850			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			14.01630		13.92570			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.03090		13.94000			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.03640		13.94530			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			14.06200		13.97040			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			14.08210		13.99000			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.08760		13.99540			0.0000	528,327,262.80	37,503	74,002
\$ / R	On	31/12/2018	Foreign Exchange Future			14.11890		14.02590			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			14.12260		14.02940			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			14.17440		14.07970			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.17630		14.08150			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.20040		14.10480			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.22810		14.13170			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.26150		14.16400			0.0000	285,230.00	20	5,690
\$ / R	On	27/03/2019	Foreign Exchange Future			14.27820		14.18010			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.28190		14.18360			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.28940		14.19070			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.34160		14.24040			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.39940		14.29540			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.40500		14.30070			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.42550		14.32030			0.0000	0.00	0	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.44740		14.34140			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.45110		14.34530			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.48870		14.38440			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.49000		14.38570			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.52630		14.42350			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.53000		14.42750			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.54760		14.44570			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.56510		14.46400			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.56760		14.46660			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.60390		14.50440			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.64030		14.54230			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.64400		14.54620			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.65780		14.56050			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.68030		14.58400			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.68290		14.58660			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.71920		14.62440			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.75800		14.66490			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.79680		14.70530			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.83070		14.74060			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.87320		14.78490			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			14.88580		14.79800			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.00020		14.90900			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.13610		15.03970			0.0000	0.00	0	0
Total \$ / R Future												2,499,767,710.80	179,063	887,156
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			0.02180	0.000	26.16	0.0000	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			1,242.62180	1,330.000	26.16	1.0000	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Put			37.44310	22.036	24.86	0.1384	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Call			281.84310	352.036	24.86	0.8616	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			1.92050	1.902	23.23	0.0104	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			1,078.42050	1,164.302	23.23	0.9896	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,247.65620	1,333.678	25.09	0.9932	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			1.15620	1.278	25.09	0.0068	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			1.55240	1.609	23.99	0.0087	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			1,148.05240	1,234.009	23.99	0.9913	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			4.02420	3.444	20.71	0.0197	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			850.52420	935.844	20.71	0.9803	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,227.72540	1,313.737	24.87	0.9929	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			1.22540	1.337	24.87	0.0071	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,257.62330	1,343.650	25.20	0.9934	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			1.12330	1.250	25.20	0.0066	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			1.41950	1.500	24.32	0.0081	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			1,177.91950	1,263.900	24.32	0.9919	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			1.59980	1.647	23.89	0.0089	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			1,138.09980	1,224.047	23.89	0.9911	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,403.64770	2,317.849	30.85	0.9987	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.14770	0.249	30.85	0.0013	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,924.07140	1,838.616	29.03	0.9951	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.57140	1.016	29.03	0.0049	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,477.06430	1,563.013	26.92	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.56430	0.613	26.92	0.0032	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			236.19020	192.660	20.18	0.5086	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			132.69020	175.060	20.18	0.4914	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,902.04450	1,988.027	27.25	0.9989	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.24450	0.227	27.25	0.0011	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			1,204.07270	1,290.089	22.92	0.9889	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			2.27270	2.289	22.92	0.0111	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			373.89340	319.874	20.08	0.6354	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			95.69340	127.674	20.08	0.3646	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			15.92830	8.631	16.05	0.0490	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			597.72830	676.431	16.05	0.9510	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			3.15940	2.719	21.02	0.0135	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			1,106.65940	1,192.219	21.02	0.9865	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			3.43530	3.683	20.43	0.0171	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,100.43530	1,186.783	20.43	0.9829	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			501.91300	580.383	17.21	0.8651	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	06/07/2018	Foreign Exchange Option	13.25	Put			43.11300	35.483	17.21	0.1349	709,652.00	20,000	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			159.52540	134.205	18.48	0.3532	2,684,090.00	20,000	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			268.32540	329.104	18.48	0.6468	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,639.70090	1,725.725	23.40	0.9962	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.90090	0.825	23.40	0.0038	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			227.42370	193.598	18.95	0.4460	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			206.22370	258.498	18.95	0.5540	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			320.60650	288.215	18.56	0.4786	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			254.00650	308.015	18.56	0.5214	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,990.80060	1,909.493	23.40	0.9586	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			11.20060	16.393	23.40	0.0414	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			102.91300	130.532	20.58	0.2547	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			812.51300	753.632	20.58	0.7453	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,206.70860	2,123.631	23.57	0.9721	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			7.10860	10.531	23.57	0.0279	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			601.61470	551.915	19.65	0.6538	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			152.01470	188.815	19.65	0.3462	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			682.90070	629.765	20.00	0.6883	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			135.10070	168.565	20.00	0.3117	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			2.66770	2.353	18.06	0.0086	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,688.36770	1,774.753	18.06	0.9914	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			199.10950	179.235	17.35	0.3257	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			451.90950	518.935	17.35	0.6743	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,572.39720	2,489.722	23.89	0.9769	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			5.19720	9.422	23.89	0.0231	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,081.06810	2,001.947	23.27	0.9510	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			13.86810	21.647	23.27	0.0490	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			806.34470	887.610	16.32	0.8767	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			53.54470	47.910	16.32	0.1233	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			350.58710	318.958	18.10	0.4691	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			303.38710	358.658	18.10	0.5309	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			19.55160	15.937	15.84	0.0492	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,115.85160	1,199.237	15.84	0.9508	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			309.70910	362.681	18.10	0.5099	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			404.60910	370.281	18.10	0.4901	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,427.72280	2,347.260	23.83	0.9587	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			12.82280	19.660	23.83	0.0413	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			6.83150	5.791	15.71	0.0195	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,451.93150	1,538.191	15.71	0.9805	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			979.92900	922.226	20.20	0.7384	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			135.62900	165.526	20.20	0.2616	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			222.62160	203.119	17.08	0.3214	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			531.82160	600.019	17.08	0.6786	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			271.50920	249.415	17.17	0.3590	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			499.50920	565.415	17.17	0.6410	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,284.84500	2,208.431	22.82	0.9133	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	31/08/2018	Foreign Exchange Option	16.05	Call		42.54500	54.331	22.82	0.0867	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		906.23180	987.509	16.03	0.8328	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		98.53180	91.609	16.03	0.1672	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		335.78900	311.963	17.24	0.3935	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		493.48900	557.863	17.24	0.6065	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		415.65750	387.623	17.57	0.4493	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		423.35750	483.523	17.57	0.5507	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		2,787.54570	2,707.318	23.83	0.9450	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		25.24570	33.218	23.83	0.0550	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		24.64220	24.639	15.44	0.0573	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		1,367.74220	1,456.039	15.44	0.9427	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		203.81570	189.943	16.35	0.2698	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		734.71570	809.443	16.35	0.7302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		183.12170	216.177	19.80	0.2708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,205.02170	1,149.476	19.80	0.7292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		181.47980	214.315	19.83	0.2688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,213.37980	1,157.615	19.83	0.7312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		184.77960	218.055	19.78	0.2728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,196.67960	1,141.355	19.78	0.7272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,841.40390	2,929.808	19.65	0.9932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		3.30390	3.108	19.65	0.0068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,374.81420	1,463.535	15.50	0.9255	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		36.71420	36.835	15.50	0.0745	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,359.89910	2,285.251	22.42	0.8978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		57.99910	71.951	22.42	0.1022	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,074.58450	1,158.268	15.69	0.8580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		86.48450	81.568	15.69	0.1420	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,265.19870	2,191.579	22.23	0.8897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		63.29870	78.279	22.23	0.1103	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		987.35610	1,069.575	15.82	0.8303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		109.25610	102.875	15.82	0.1697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,444.56770	1,383.329	20.44	0.7800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		142.66770	170.029	20.44	0.2200	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		510.59000	574.436	17.15	0.5830	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		402.49000	377.736	17.15	0.4170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,277.12900	1,363.195	15.42	0.9091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		49.02900	46.495	15.42	0.0909	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,199.22610	2,126.372	22.10	0.8836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		67.32610	83.072	22.10	0.1164	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,303.01680	2,228.976	22.30	0.8930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		61.11680	75.676	22.30	0.1070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		1,242.30950	1,328.053	15.47	0.9015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		54.20950	51.353	15.47	0.0985	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		361.08470	338.356	16.98	0.3897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		549.18470	615.056	16.98	0.6103	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,502.85400	2,426.797	22.70	0.9089	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	16.29	Call			50.95400	63.497	22.70	0.0911	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,203.57360	3,127.071	23.84	0.9490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			21.67360	33.771	23.84	0.0510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			709.49520	782.272	16.37	0.7094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			231.39520	215.572	16.37	0.2906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			208.65710	194.147	16.25	0.2706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			746.75710	820.847	16.25	0.7294	2,462,541.30	3,000	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,098.97540	2,187.848	17.64	0.9764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			10.87540	11.148	17.64	0.0236	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			778.89110	854.037	16.15	0.7458	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			190.79110	177.337	16.15	0.2542	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,345.54140	2,434.147	18.36	0.9841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			7.44140	7.447	18.36	0.0159	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,000.76720	2,089.791	17.36	0.9724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			12.66720	13.091	17.36	0.0276	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,854.03760	1,943.347	16.93	0.9651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			15.93760	16.647	16.93	0.0349	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,148.17860	2,236.986	17.78	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			10.07860	10.286	17.78	0.0219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,246.75860	2,335.454	18.07	0.9813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			8.65860	8.754	18.07	0.0187	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,563.41850	1,653.545	16.07	0.9448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			25.31850	26.845	16.07	0.0552	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,365.31960	2,453.910	18.41	0.9846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			7.21960	7.210	18.41	0.0154	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			72.23490	68.232	15.60	0.1235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,140.33490	1,224.932	15.60	0.8765	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			289.94060	270.888	16.67	0.3382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			628.04060	697.588	16.67	0.6618	348,793.85	500	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			77.35940	73.029	15.64	0.1302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,115.45940	1,199.729	15.64	0.8698	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			23.43090	24.796	16.21	0.0511	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,611.53090	1,701.496	16.21	0.9489	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,951.77330	2,040.884	17.21	0.9701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			13.67330	14.184	17.21	0.0299	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,392.85900	1,482.391	15.55	0.9277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			34.75900	35.691	15.55	0.0723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,216.45780	1,301.939	15.50	0.8956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			58.35780	55.239	15.50	0.1044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			173.90390	162.487	16.09	0.2386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			812.00390	889.187	16.09	0.7614	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,486.76830	1,577.173	15.84	0.9377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			28.66830	30.473	15.84	0.0623	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			118.50030	111.523	15.86	0.1805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			956.60030	1,038.223	15.86	0.8195	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,050.42110	1,133.729	15.73	0.8507	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	12.88	Put			92.32110	87.029	15.73	0.1493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			336.41870	314.935	16.87	0.3725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			574.51870	641.635	16.87	0.6275	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,668.10010	5,756.700	22.06	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00010	0.000	22.06	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,303.49630	1,389.790	15.39	0.9145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			45.39630	43.089	15.39	0.0855	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			0.00000	454.428	17.73	0.4938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			0.00000	527.728	17.73	0.5062	791,592.00	1,500	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,467.67440	1,558.153	15.78	0.9358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			29.57440	31.453	15.78	0.0642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			798.64080	875.021	16.11	0.7552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			180.54080	168.321	16.11	0.2448	0.00	0	26,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			990.07850	1,071.763	15.85	0.8119	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			132.27850	124.963	15.85	0.1881	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			446.81760	421.372	17.20	0.4293	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			524.61760	588.172	17.20	0.5707	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			457.83010	431.901	17.24	0.4357	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			515.63010	578.701	17.24	0.5643	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,984.35260	2,906.660	23.38	0.9267	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			42.15260	53.460	23.38	0.0733	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,458.05260	2,384.020	22.38	0.8925	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			65.85260	80.820	22.38	0.1075	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			84.72500	80.303	15.53	0.1324	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,189.62500	1,274.403	15.53	0.8676	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			941.06640	899.419	18.48	0.6034	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			357.06640	405.519	18.48	0.3966	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,389.75670	1,336.572	19.58	0.7118	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			242.95670	280.072	19.58	0.2882	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			573.00500	545.636	17.29	0.4582	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			559.70500	622.736	17.29	0.5418	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,169.14960	3,092.588	23.04	0.9075	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			65.84960	79.688	23.04	0.0925	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,644.91860	2,572.961	22.01	0.8745	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			91.61860	110.061	22.01	0.1255	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,084.47430	1,166.937	15.76	0.7965	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			167.77430	159.837	15.76	0.2035	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			499.20420	474.782	17.04	0.4223	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			615.90420	681.882	17.04	0.5777	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			122.37460	116.731	15.55	0.1603	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,230.87460	1,315.631	15.55	0.8397	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,962.44770	2,887.843	22.44	0.8931	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			78.14770	94.143	22.44	0.1069	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			28.64030	27.080	16.16	0.0454	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,054.34030	2,143.380	16.16	0.9546	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			603.13150	668.343	17.11	0.5632	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	05/11/2018	Foreign Exchange Option	13.86	Put			537.43150	512.043	17.11	0.4368	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,234.16280	1,186.928	19.02	0.6610	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			314.16280	357.828	19.02	0.3390	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			252.47180	241.429	15.99	0.2625	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			977.77180	1,057.829	15.99	0.7375	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			21.80220	19.476	16.12	0.0330	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,297.10220	2,385.876	16.12	0.9670	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,118.95430	3,212.096	17.85	0.9899	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			3.65430	5.696	17.85	0.0101	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,841.13010	2,770.399	21.84	0.8646	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			111.53010	132.399	21.84	0.1354	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,167.00680	1,250.564	15.73	0.7874	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			196.60680	188.563	15.73	0.2126	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			693.06850	664.110	17.42	0.4811	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			583.46850	646.110	17.42	0.5189	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			530.51180	507.430	16.91	0.4119	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			700.91180	769.430	16.91	0.5881	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,423.57980	3,348.130	23.09	0.8971	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			83.97980	100.130	23.09	0.1029	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			462.19470	442.124	16.59	0.3712	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			802.19470	874.224	16.59	0.6288	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,927.23200	1,870.086	20.22	0.7588	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			227.23200	262.186	20.22	0.2412	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,153.22280	2,092.779	20.57	0.7860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			198.62280	230.379	20.57	0.2140	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,379.88690	2,468.292	15.37	0.9665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			24.48690	20.692	15.37	0.0335	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,344.22410	3,269.924	22.64	0.8845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,428.60610	1,380.391	19.18	0.6723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			0.00000	395.707	19.03	0.3407	7,914,132.00	20,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			0.00000	1,696.048	19.90	0.7287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			0.00000	303.648	19.90	0.2713	15,971,900.58	52,600	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			335.99060	380.154	19.16	0.3293	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,420.59060	1,372.554	19.16	0.6707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			334.00610	377.991	19.18	0.3277	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			0.00000	589.732	17.80	0.4701	58,973.23	100	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			0.00000	1,532.479	15.41	0.8489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			0.00000	124.879	15.41	0.1511	1,248,794.00	10,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			337.98850	382.334	19.14	0.3309	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,412.58850	1,364.734	19.14	0.6691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			0.00000	1,318.107	19.03	0.6593	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			371.65950	355.090	16.24	0.3210	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,935.99000	1,879.133	20.22	0.7571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			231.39000	266.733	20.22	0.2429	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			0.00000	1,712.721	19.93	0.7313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			0.00000	300.321	19.93	0.2687	300,321.00	1,000	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	14/12/2018	Foreign Exchange Option	14.33	Put			0.00000	832.132	17.80	0.5299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			53.64850	49.692	15.39	0.0709	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,476.97760	1,427.693	19.29	0.6817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			322.37760	365.293	19.29	0.3183	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			0.00000	813.230	16.84	0.5950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			0.00000	515.630	16.84	0.4050	5,156,301.00	10,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			917.05950	992.690	16.24	0.6790	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			47.13350	43.093	15.39	0.0629	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,055.22380	1,136.712	15.97	0.7343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			279.82380	269.112	15.97	0.2657	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			532.66690	510.457	16.83	0.4026	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			748.06690	818.057	16.83	0.5974	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,949.04850	2,037.292	15.39	0.9291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			409.58710	460.070	18.56	0.3860	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,053.60580	1,014.926	18.29	0.5855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			449.00580	502.527	18.29	0.4145	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,910.30560	1,853.899	20.17	0.7534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			235.70560	271.499	20.17	0.2466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,022.53350	2,110.693	15.39	0.9371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			495.68400	552.436	18.00	0.4468	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			735.66750	706.668	17.44	0.4855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			601.06750	664.268	17.44	0.5145	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,068.10880	1,029.029	18.33	0.5894	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			443.50880	496.629	18.33	0.4106	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,164.18710	1,122.470	18.56	0.6140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			144.56380	139.103	15.47	0.1641	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,134.00610	2,222.138	15.38	0.9479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			38.60610	34.538	15.38	0.0521	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,060.84820	1,021.970	18.31	0.5874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			446.24820	499.570	18.31	0.4126	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			940.28400	904.836	18.00	0.5532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			29.80380	25.845	15.37	0.0406	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			394.07640	376.681	16.33	0.3334	9,391,400.72	24,932	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			889.47640	964.281	16.33	0.6666	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,041.01160	2,129.159	15.38	0.9390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			45.61160	41.559	15.38	0.0610	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,389.96380	1,476.703	15.47	0.8359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			119.07330	116.181	15.41	0.1426	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			656.35480	630.204	17.21	0.4554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			651.75480	717.804	17.21	0.5446	358,902.20	500	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,135.08490	1,218.113	15.84	0.7619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			239.68490	230.513	15.84	0.2381	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,275.20380	2,363.445	15.37	0.9594	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			352.35870	397.984	19.02	0.3423	0.00	0	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,697.97350	1,786.979	15.40	0.8953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			82.57350	79.379	15.40	0.1047	0.00	0	39,589

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	14.84	Put			1,232.46900	1,188.924	18.72	0.6303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			387.86900	436.524	18.72	0.3697	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,484.47330	1,573.781	15.41	0.8574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			738.78790	808.426	16.86	0.5925	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			209.22290	201.233	15.73	0.2159	0.00	0	180,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,204.62290	1,288.833	15.73	0.7841	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			290.48060	279.364	16.00	0.2727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,035.88060	1,116.964	16.00	0.7273	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,356.95870	1,310.384	19.02	0.6577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			376.35830	424.052	18.81	0.3609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			98.33460	95.706	15.41	0.1220	5,034,119.82	52,600	36,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,593.73460	1,683.306	15.41	0.8780	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			627.15830	601.909	17.13	0.4436	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			672.55830	739.509	17.13	0.5564	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			543.38790	520.826	16.86	0.4075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			99.62410	117.524	22.64	0.1155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,233.18850	1,317.842	15.69	0.7928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			197.78850	190.242	15.69	0.2072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			272.85950	262.415	15.94	0.2610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,068.25950	1,150.015	15.94	0.7390	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,270.95830	1,226.452	18.81	0.6391	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,246.72230	1,331.985	15.65	0.7820	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			220.82230	213.085	15.65	0.2180	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			801.95310	772.590	17.46	0.4968	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			607.85310	671.490	17.46	0.5032	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			554.53820	533.372	16.74	0.4021	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			780.43820	852.272	16.74	0.5979	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,655.29210	3,581.365	23.05	0.8882	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			101.19210	120.265	23.05	0.1118	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,034.93420	2,964.425	21.69	0.8568	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			130.83420	153.325	21.69	0.1432	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			193.98860	187.338	15.54	0.1976	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,323.38860	1,409.938	15.54	0.8024	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			226.98910	220.667	15.55	0.2116	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,356.68910	1,445.067	15.55	0.7884	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			923.48390	893.211	17.58	0.5136	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			624.98390	689.511	17.58	0.4864	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			184.23130	179.508	15.40	0.1815	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,475.73130	1,565.808	15.40	0.8185	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,324.05450	1,412.346	15.61	0.7783	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			242.55450	236.046	15.61	0.2217	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,446.50480	1,403.427	18.66	0.6298	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			451.30480	503.827	18.66	0.3702	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,392.21320	1,482.814	15.58	0.7762	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			260.51320	254.713	15.58	0.2238	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,029.08220	998.396	17.67	0.5255	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	28/02/2019	Foreign Exchange Option	14.52	Call		640.78220	706.496	17.67	0.4745	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		211.41130	206.623	15.40	0.1924	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,513.11130	1,604.723	15.40	0.8076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,172.48120	2,262.458	14.07	0.9252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		68.48120	60.958	14.07	0.0748	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,840.39240	3,938.045	16.35	0.9907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		6.39240	6.545	16.35	0.0093	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		855.89930	932.031	16.88	0.5696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		741.89930	720.531	16.88	0.4304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,405.28230	2,496.123	13.63	0.9524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		41.28230	34.623	13.63	0.0476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,606.70340	1,698.630	15.26	0.8187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		202.70340	197.130	15.26	0.1813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		433.98320	424.363	15.99	0.3109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,147.98320	1,235.863	15.99	0.6891	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,685.08470	2,777.538	13.12	0.9748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		21.08470	16.038	13.12	0.0252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,527.12160	1,485.095	18.60	0.6242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		491.12160	546.595	18.60	0.3758	273,297.70	500	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,460.38250	2,551.505	13.53	0.9576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		36.38250	30.005	13.53	0.0424	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,008.87250	980.286	17.53	0.5099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		692.87250	761.786	17.53	0.4901	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		466.84930	520.390	18.77	0.3606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,612.84930	1,568.890	18.77	0.6394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		0.00000	1,072.464	16.40	0.6288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		0.00000	560.964	16.40	0.3712	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		0.00000	1,307.777	18.24	0.5890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		0.00000	609.277	18.24	0.4110	21,910,833.86	35,962	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		464.71360	518.082	18.79	0.3593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,620.71360	1,576.582	18.79	0.6407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		462.58960	515.781	18.80	0.3579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,628.58960	1,584.281	18.80	0.6421	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		88.98410	80.968	14.15	0.0930	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,059.08410	2,149.168	14.15	0.9070	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,141.85850	1,110.266	17.78	0.5371	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		655.45850	722.166	17.78	0.4629	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		278.14780	273.021	15.57	0.2253	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,461.74780	1,554.921	15.57	0.7747	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		295.97030	290.555	15.61	0.2343	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,436.67030	1,529.955	15.61	0.7657	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		476.64990	467.878	16.01	0.3135	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,227.04990	1,319.478	16.01	0.6865	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,268.23610	1,235.130	17.88	0.5488	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		668.63610	736.730	17.88	0.4512	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		270.90400	266.897	15.47	0.2124	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	30/04/2019	Foreign Exchange Option	12.92	Call			1,591.30400	1,688.497	15.47	0.7876	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,535.94840	1,632.594	15.55	0.7740	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			295.54840	290.994	15.55	0.2260	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,607.39880	1,707.425	15.55	0.7737	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			311.99880	308.025	15.55	0.2263	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,394.93400	1,360.574	18.00	0.5594	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			680.33400	749.974	18.00	0.4406	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			358.81100	353.800	15.68	0.2495	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,514.21100	1,613.200	15.68	0.7505	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			82.96690	82.180	13.60	0.0880	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,243.66690	2,347.180	13.60	0.9120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,640.55300	3,748.613	14.67	0.9834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.25300	13.113	14.67	0.0166	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,151.80020	2,256.743	13.94	0.8911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			111.50020	111.243	13.94	0.1089	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,103.48790	1,077.241	17.39	0.4902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			0.00000	616.972	18.75	0.3691	7,681,302.65	12,450	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			921.05160	1,002.919	17.11	0.5429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			970.75160	947.419	17.11	0.4571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			917.20440	998.983	17.13	0.5413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			976.90440	953.483	17.13	0.4587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			0.00000	633.286	18.66	0.3773	31,664,290.00	50,000	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			924.91580	1,006.872	17.10	0.5445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			964.61580	941.372	17.10	0.4555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			0.00000	1,217.649	16.41	0.6248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			0.00000	672.149	16.41	0.3752	8,368,255.05	12,450	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			0.00000	1,811.472	18.75	0.6309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			312.34160	306.995	15.48	0.2226	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,094.33730	2,046.890	19.15	0.6640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			494.63730	552.390	19.15	0.3360	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			0.00000	1,242.111	16.34	0.6334	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			0.00000	646.611	16.34	0.3666	16,165,280.00	25,000	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			0.00000	1,757.786	18.66	0.6227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			518.85220	577.322	18.99	0.3489	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,481.73070	1,581.285	15.75	0.7345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			401.43070	395.785	15.75	0.2655	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,263.72050	1,233.394	17.70	0.5261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			764.02050	838.894	17.70	0.4739	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,652.64160	1,752.495	15.48	0.7774	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			843.78790	922.741	17.39	0.5098	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			362.06010	357.051	15.65	0.2473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,552.36010	1,652.551	15.65	0.7527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,808.66680	1,904.985	14.98	0.8171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			238.36680	229.485	14.98	0.1829	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,998.55220	1,951.822	18.99	0.6511	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			327.50640	322.689	15.54	0.2267	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	28/06/2019	Foreign Exchange Option	13.00	Call		1,668.90640	1,770.089	15.54	0.7733	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,518.91680	1,482.356	18.14	0.5691	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		690.31680	759.756	18.14	0.4309	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		394.18140	388.180	15.70	0.2572	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,549.48140	1,649.280	15.70	0.7428	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		348.42710	340.656	15.49	0.2282	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,732.82710	1,829.356	15.49	0.7718	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,662.34550	1,625.939	18.35	0.5784	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		706.74550	774.639	18.35	0.4216	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		434.53940	427.928	15.78	0.2663	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,580.23940	1,677.928	15.78	0.7337	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,811.38680	1,775.029	18.55	0.5888	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		714.88680	781.329	18.55	0.4112	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		366.96650	356.508	15.46	0.2293	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,790.46650	1,882.808	15.46	0.7707	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		473.81090	467.034	15.83	0.2742	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,611.31090	1,707.034	15.83	0.7258	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,538.26380	1,632.417	16.01	0.7000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		552.56380	544.817	16.01	0.3000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,717.45690	3,821.086	14.44	0.9749	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		21.75690	23.486	14.44	0.0251	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,149.17500	2,251.395	14.50	0.8459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		203.47500	203.795	14.50	0.1541	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,543.99040	1,638.215	16.00	0.7016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		548.29040	540.615	16.00	0.2984	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,087.00660	2,047.193	18.94	0.6203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		662.70660	724.793	18.94	0.3797	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,549.74120	1,644.032	15.99	0.7031	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		544.04120	536.432	15.99	0.2969	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		383.46030	374.158	15.47	0.2307	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,847.46030	1,939.258	15.47	0.7693	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,944.81990	1,908.869	18.70	0.5958	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		728.81990	793.969	18.70	0.4042	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		508.65990	501.994	15.89	0.2801	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,645.25990	1,739.594	15.89	0.7199	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		550.51050	543.713	15.96	0.2883	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,664.91050	1,757.613	15.96	0.7117	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,901.82370	1,993.507	15.45	0.7687	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		397.42370	389.607	15.45	0.2313	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,101.88370	2,066.321	18.89	0.6049	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		736.28370	800.221	18.89	0.3951	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		747.00550	810.046	19.03	0.3891	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		410.22390	403.038	15.43	0.2317	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,952.52390	2,043.338	15.43	0.7683	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,234.70550	2,199.746	19.03	0.6109	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		588.88440	582.708	16.01	0.2943	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	02/12/2019	Foreign Exchange Option	13.44	Call		1,695.08440	1,786.708	16.01	0.7057	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,718.24890	5,658.847	22.89	0.8351	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		278.74890	316.647	22.89	0.1649	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		819.37830	885.495	18.77	0.4143	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,068.87830	2,037.695	18.77	0.5857	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		816.97940	882.985	18.78	0.4133	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,076.47940	2,045.185	18.78	0.5867	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		821.77930	888.022	18.75	0.4152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,061.27930	2,030.222	18.75	0.5848	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,382.83630	2,348.762	19.16	0.6175	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		756.83630	819.062	19.16	0.3825	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		423.64840	417.637	15.41	0.2320	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,007.64840	2,097.937	15.41	0.7680	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		627.47650	621.271	16.07	0.2999	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,724.07650	1,814.171	16.07	0.7001	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		664.29100	658.706	16.12	0.3052	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,748.69100	1,837.906	16.12	0.6948	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		701.29200	695.939	16.16	0.3098	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,776.19200	1,863.939	16.16	0.6902	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		738.49710	734.338	16.21	0.3143	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,803.79710	1,891.138	16.21	0.6857	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		773.31300	769.386	16.25	0.3185	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,823.91300	1,910.086	16.25	0.6815	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		811.78440	807.876	16.28	0.3221	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,856.68440	1,941.076	16.28	0.6779	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,297.90360	1,374.251	17.91	0.5214	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,659.90360	1,648.451	17.91	0.4786	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,294.53320	1,370.786	17.91	0.5204	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,666.53320	1,654.986	17.91	0.4796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,291.17330	1,367.340	17.92	0.5194	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,673.17330	1,661.540	17.92	0.4806	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,335.47030	1,412.774	18.13	0.5156	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,796.47030	1,782.574	18.13	0.4844	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,461.52970	1,543.545	18.16	0.5336	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,771.82970	1,757.445	18.16	0.4664	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,458.11070	1,540.033	18.17	0.5327	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,778.41070	1,763.933	18.17	0.4673	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,464.96740	1,547.059	18.15	0.5345	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,765.26740	1,750.959	18.15	0.4655	0.00	0	0
Total \$ / R Option											138,494,772.95	353,094	2,814,168
Total \$ / R											2,638,262,483.75	532,157	3,701,324
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.92670	13.83810			0.0000	0.00	0	346
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		14.08760	13.99540			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.42550	14.32030			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												0.00	0	356
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		39,556.90370		45,053.231	17.75	0.4906	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		56,746.90370		53,383.231	17.75	0.5094	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		39,200.28870		44,667.128	17.78	0.4874	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		57,390.28870		53,997.128	17.78	0.5126	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		39,916.66880		45,442.797	17.73	0.4938	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		56,106.66880		52,772.797	17.73	0.5062	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put		191,027.61790		185,389.897	20.17	0.7534	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		23,567.61790		27,149.897	20.17	0.2466	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		31,301.16560		35,508.312	19.38	0.3107	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		151,761.16560		146,748.312	19.38	0.6893	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		31,118.22320		35,307.917	19.40	0.3092	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		152,578.22320		147,547.917	19.40	0.6908	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		31,485.68800		35,710.010	19.36	0.3122	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		150,945.68800		145,950.010	19.36	0.6878	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		92,105.15640		100,291.905	17.11	0.5429	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		97,075.15640		94,741.905	17.11	0.4571	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		91,720.43730		99,898.280	17.13	0.5413	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		97,690.43730		95,348.280	17.13	0.4587	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		92,491.58140		100,687.230	17.10	0.5445	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		96,461.58140		94,137.230	17.10	0.4555	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	356
£ / R	On 17/09/2018	Foreign Exchange Future			18.41770		18.40350			0.0000		17,404,726.50	945	225,032
£ / R	On 14/12/2018	Foreign Exchange Future			18.71000		18.69130			0.0000		10,384,050.00	555	7,498
£ / R	On 18/03/2019	Foreign Exchange Future			19.03740		19.01260			0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			19.34490		19.31130			0.0000		0.00	0	6,543
Total £ / R Future												27,788,776.50	1,500	244,005
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		657.14020		686.239	16.49	0.5607	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		503.64020		518.539	16.49	0.4393	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		652.21910		681.313	16.50	0.5580	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		508.71910		523.613	16.50	0.4420	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		662.08970		691.196	16.48	0.5633	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		498.58970		513.496	16.48	0.4367	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		1,114.54250		1,150.382	16.03	0.6339	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		543.24250		560.382	16.03	0.3661	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		1,109.02110		1,144.880	16.04	0.6320	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		547.72110		564.880	16.04	0.3680	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		1,120.08500		1,155.910	16.02	0.6358	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		538.78500		555.910	16.02	0.3642	0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		1,422.53050		1,465.494	16.44	0.6366	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Put		709.93050	728.094	16.44	0.3634	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Call		1,417.14320	1,460.112	16.45	0.6351	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Put		714.54320	732.712	16.45	0.3649	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Call		1,427.94050	1,470.891	16.44	0.6380	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		705.34050	723.491	16.44	0.3620	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		1,600.32960	1,652.764	16.81	0.6213	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		919.02960	937.864	16.81	0.3787	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		1,595.23600	1,647.667	16.82	0.6201	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		923.93600	942.767	16.82	0.3799	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		1,605.43000	1,657.876	16.81	0.6226	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		914.13000	932.976	16.81	0.3774	0.00	0	0
Total £ / R Option											0.00	0	0	
Total £ / R											27,788,776.50	1,500	244,005	
¥ / R	On	17/09/2018		Foreign Exchange Future			0.12757	0.12608		0.0000	0.00	0	115	
¥ / R	On	14/12/2018		Foreign Exchange Future			0.12991	0.12837		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.13514	0.13344		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	115	
¥ / R	On	17/09/2018		Foreign Exchange Option	0.13	Call		288.67820	345.057	17.89	0.4333	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.13	Put		680.37820	588.057	17.89	0.5667	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.14	Call		102.02320	128.917	20.25	0.1910	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.14	Put		1,493.72320	1,371.917	20.25	0.8090	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.12	Call		751.49720	861.034	14.85	0.8069	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.12	Put		143.19720	104.034	14.85	0.1931	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Call		1,050.61540	1,162.484	15.08	0.7899	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Put		213.31540	171.384	15.08	0.2101	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.13	Call		558.95080	635.433	17.68	0.5224	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.13	Put		721.65080	644.333	17.68	0.4776	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.11	Call		1,862.00210	2,013.353	14.12	0.9587	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.11	Put		24.70210	22.253	14.12	0.0413	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Call		1,075.47260	1,176.658	17.09	0.6230	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Put		731.17260	662.658	17.09	0.3770	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Call		704.94980	782.953	18.51	0.4601	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Put		1,360.64980	1,268.953	18.51	0.5399	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Call		1,609.06820	1,740.798	14.95	0.8091	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Put		264.76820	226.798	14.95	0.1909	0.00	0	0
Total ¥ / R Option											0.00	0	0	
Total ¥ / R											0.00	0	115	
€ / R	On	16/07/2018		Foreign Exchange Future			16.00780	15.97120		0.0000	0.00	0	34	
€ / R	On	17/07/2018		Foreign Exchange Future			16.01100	15.97450		0.0000	0.00	0	0	
€ / R	On	31/07/2018		Foreign Exchange Future			16.05770	16.02040		0.0000	0.00	0	33	
€ / R	On	17/09/2018		Foreign Exchange Future			16.21680	16.17810		0.0000	24,763,053.60	1,527	134,861	

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 Future			16.52070		16.47870			0.0000	8,260,350.00	500	19,506
€ / R	On	18/03/2019	Foreign Exchange Future			16.86730		16.81960			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.19630		17.14090			0.0000	0.00	0	5,256
Total € / R Future												33,023,403.60	2,027	164,498
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			10.01880	11.988	17.88	0.0378	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,281.21880	1,319.788	17.88	0.9622	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			135.18510	138.945	16.62	0.2925	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			479.68510	519.945	16.62	0.7075	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			60.12600	65.654	15.60	0.1465	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			870.52600	913.354	15.60	0.8535	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			667.64720	711.343	15.97	0.6286	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			231.66120	258.349	18.36	0.2915	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			20.65110	23.251	15.61	0.0439	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			590.20850	632.682	16.21	0.5822	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			412.10850	415.882	16.21	0.4178	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			894.96640	888.278	17.65	0.6301	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			313.06640	345.078	17.65	0.3699	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,157.52280	1,145.780	18.32	0.7045	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			339.54720	344.543	15.97	0.3714	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,409.65370	3,377.396	22.00	0.9517	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			27.75370	34.196	22.00	0.0483	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			233.63470	260.455	18.34	0.2935	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,165.53470	1,153.655	18.34	0.7065	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.46840	5.293	23.76	0.0086	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,687.00880	2,726.698	18.04	0.9818	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			8.90880	9.898	18.04	0.0182	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,948.75110	1,990.051	15.61	0.9561	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,173.56120	1,161.549	18.36	0.7085	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			235.62280	262.580	18.32	0.2955	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,456.36840	5,418.493	23.76	0.9914	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			324.80370	354.961	18.32	0.2868	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,746.10370	1,734.261	18.32	0.7132	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			328.35110	358.714	18.29	0.2894	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,729.65110	1,718.014	18.29	0.7106	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			326.57190	356.830	18.31	0.2881	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,737.87190	1,726.130	18.31	0.7119	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,219.49930	1,273.908	15.06	0.6586	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			529.89930	536.608	15.06	0.3414	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,214.13420	1,268.505	15.08	0.6568	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			534.53420	541.205	15.08	0.3432	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,208.79070	1,263.118	15.09	0.6550	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			539.19070	545.818	15.09	0.3450	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,159.99800	1,218.002	15.53	0.5798	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			889.09800	891.702	15.53	0.4202	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,155.66630	1,213.610	15.54	0.5783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			894.76630	897.310	15.54	0.4217	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,164.34650	1,222.417	15.52	0.5813	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			883.44650	886.117	15.52	0.4187	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												33,023,403.60	2,027	494,302
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.26370		10.28280			0.0000	738,986.40	72	8,621
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.39000		10.40850			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.53080		10.54780			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.66640		10.68240			0.0000	0.00	0	4,929
Total AU\$ / R Future												738,986.40	72	24,962
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			68.62790	71.268	16.02	0.1695	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			895.82790	917.568	16.02	0.8305	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			67.50260	70.129	16.05	0.1671	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			904.70260	926.429	16.05	0.8329	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			66.39680	69.009	16.07	0.1647	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			913.59680	935.309	16.07	0.8353	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,194.11200	1,217.427	15.76	0.8050	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			115.19100	120.038	15.72	0.1988	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,176.69100	1,200.038	15.72	0.8012	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			113.89480	118.724	15.74	0.1969	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,185.39480	1,208.724	15.74	0.8031	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			112.61200	117.427	15.76	0.1950	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			392.57210	416.414	13.83	0.4220	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			575.42910	582.372	13.84	0.5748	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			397.62910	421.572	13.84	0.4252	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			585.34990	592.088	13.82	0.5811	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			387.54990	411.288	13.82	0.4189	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			580.37210	587.214	13.83	0.5780	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			473.81030	487.117	14.93	0.4469	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			791.41030	820.717	14.93	0.5531	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			470.51420	483.816	14.94	0.4445	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			798.11420	827.416	14.94	0.5555	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			467.24130	480.542	14.96	0.4422	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			804.84130	834.142	14.96	0.5578	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												738,986.40	72	24,962
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.64690		10.63070			0.0000	4,578,167.00	430	500
Total CAD/ R Future												4,578,167.00	430	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,200.89620	1,221.074	13.83	0.8944	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
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			50.19620	54.174	13.83	0.1056	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,191.81530	1,212.089	13.81	0.8927	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			51.11530	55.189	13.81	0.1073	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,209.99220	1,230.075	13.85	0.8961	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			49.29220	53.175	13.85	0.1039	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												4,578,167.00	430	500
CHF / R	On	17/09/2018	Foreign Exchange Future			14.10290		14.02240			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.38270		14.29700			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.00260		14.90220			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			156.39320	190.651	18.39	0.2573	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,163.99320	1,117.751	18.39	0.7427	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			154.94580	188.955	18.41	0.2553	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,172.54580	1,126.055	18.41	0.7447	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			153.51380	187.278	18.44	0.2533	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,181.11380	1,134.378	18.44	0.7467	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,263.52130	1,353.194	15.38	0.8010	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			176.52130	180.494	15.38	0.1990	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,255.77850	1,345.442	15.38	0.7991	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			178.77850	182.742	15.38	0.2009	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,271.28840	1,360.966	15.39	0.8030	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			174.28840	178.266	15.39	0.1970	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			987.10330	1,073.218	15.73	0.5792	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			804.90330	790.618	15.73	0.4208	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			982.75020	1,068.723	15.74	0.5775	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			810.55020	796.123	15.74	0.4225	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			978.41010	1,064.247	15.75	0.5758	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			816.21010	801.647	15.75	0.4242	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	17/09/2018	Foreign Exchange Future			2.13550		2.13270			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.15290		2.14920			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18990		2.18500			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			636.60390	676.398	15.35	0.5287	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			609.60390	621.398	15.35	0.4713	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			592.67660	631.912	15.45	0.5044	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			665.67660	676.912	15.45	0.4956	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	2.15	Call			551.25770	589.847	15.55	0.4804	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			724.25770	734.847	15.55	0.5196	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			112.49700	117.498	14.89	0.1050	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,513.98870	2,556.798	14.80	0.8869	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			121.98870	127.798	14.80	0.1131	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,424.20770	2,467.884	14.70	0.8783	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			132.20770	138.884	14.70	0.1217	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,604.49700	2,646.498	14.89	0.8950	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,490.11480	2,557.074	14.96	0.7741	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			440.11480	458.073	14.96	0.2259	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,415.39200	2,482.832	14.93	0.7641	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			465.39200	483.832	14.93	0.2359	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,565.87140	2,632.342	14.99	0.7838	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			415.87140	433.342	14.99	0.2162	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.18100		2.17700			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.22330		2.21870			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31320		2.36520			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			185.42330	212.738	17.50	0.2074	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,915.42330	1,902.738	17.50	0.7926	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			171.51200	197.863	17.59	0.1951	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,001.51200	1,987.863	17.59	0.8049	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			158.60710	183.999	17.69	0.1834	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,088.60710	2,073.999	17.69	0.8166	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,567.51960	1,628.242	14.58	0.7295	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			380.51960	395.242	14.58	0.2705	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,707.80790	1,768.370	14.54	0.7602	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			320.80790	335.370	14.54	0.2398	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,636.78540	1,697.459	14.56	0.7451	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			349.78540	364.459	14.56	0.2549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			552.27180	733.644	15.87	0.2936	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,636.46040	2,302.520	15.89	0.6961	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			584.46040	770.521	15.89	0.3039	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,773.24250	2,429.894	15.85	0.7167	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			521.24250	697.894	15.85	0.2833	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,704.27180	2,365.644	15.87	0.7064	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.77640		1.76540			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
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.79940		1.78810			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84680		1.88060			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,239.06630	1,178.329	18.89	0.6712	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			339.36640	393.565	18.54	0.3684	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,085.36640	1,029.565	18.54	0.6316	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			315.26140	367.042	18.71	0.3481	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,161.26140	1,103.042	18.71	0.6519	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			293.06630	342.329	18.89	0.3288	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,279.36670	2,389.097	15.74	0.9025	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			98.36670	95.097	15.74	0.0975	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,191.34060	2,301.157	15.72	0.8924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			110.34060	107.157	15.72	0.1076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,368.46950	2,478.139	15.75	0.9120	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			87.46950	84.139	15.75	0.0880	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,843.16310	1,644.793	16.25	0.6477	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			637.16310	776.793	16.25	0.3523	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,786.70580	1,593.658	16.35	0.6341	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			680.70580	825.658	16.35	0.3659	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,901.20880	1,697.475	16.15	0.6612	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			595.20880	729.474	16.15	0.3388	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13600		0.13420			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13520		0.13430			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13360		0.13330			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70420		1.70810			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73010		1.73370			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78470		1.78720			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.60520		9.61380			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.72060		9.72810			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.97260		10.22630			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			169.76170	178.475	16.08	0.3579	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			475.96170	493.275	16.08	0.6421	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			167.05310	175.740	16.11	0.3535	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			483.25310	500.540	16.11	0.6465	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			164.38640	173.046	16.14	0.3492	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			490.58640	507.846	16.14	0.6508	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			887.50040	890.238	14.15	0.8180	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			89.40040	99.638	14.15	0.1820	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			879.51430	882.383	14.15	0.8150	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			91.41430	101.783	14.15	0.1850	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			895.51980	898.124	14.15	0.8210	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			87.41980	97.524	14.15	0.1790	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			767.52950	641.339	15.61	0.5444	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			461.22950	588.739	15.61	0.4556	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			762.55050	636.997	15.63	0.5419	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			466.25050	594.397	15.63	0.4581	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			772.53700	645.704	15.60	0.5470	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			456.23700	583.104	15.60	0.4530	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.32780		1.33580			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33490		1.34290			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35230		1.39400			0.0000	0.00	0	0
Total PULA / R Future												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			342.00000	422.000		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			442.00000	522.000		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			242.00000	322.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			829.00000	749.000		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			729.00000	649.000		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			929.00000	849.000		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			740.00000	323.000		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			640.00000	223.000		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			840.00000	423.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.32250		1.32990			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 17/09/2018 Foreign Exchange Future			1.16440		1.16910			0.0000	2,848,122.40	2,446	3,781
Total QUANTO € / \$ Future									2,848,122.40	2,446	3,781
Total QUANTO € / \$									2,848,122.40	2,446	3,781
R / ¥EN On 17/09/2018 Foreign Exchange Future			7.83880	0.12534	7.93130			0.0000	0.00	0	283
Total R / ¥EN Future									0.00	0	283
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.12534	340.56020	219.427	13.78	0.0906	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.12534	7,127.56020	7,931.427	13.78	0.9094	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.12534	325.78350	208.884	13.74	0.0871	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.12534	7,212.78350	8,020.884	13.74	0.9129	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.12534	355.81250	230.355	13.82	0.0941	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.12534	7,042.81250	7,842.355	13.82	0.9059	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.12534	1,523.06130	1,169.592	15.66	0.3109	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.12534	3,910.06130	4,481.592	15.66	0.6891	0.00	0	0
Total R / ¥EN Option									0.00	0	0
Total R / ¥EN									0.00	0	283
SGD / R On 17/09/2018 Foreign Exchange Future			10.26850		10.25670			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.40870		10.39490			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.70240		10.95200			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Call			425.67130	444.031	14.46	0.6572	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			168.97130	175.530	14.46	0.3428	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			419.70770	438.082	14.48	0.6519	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			173.00770	179.582	14.48	0.3481	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			431.69150	450.037	14.44	0.6625	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			164.99150	171.537	14.44	0.3375	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,085.97260	1,104.734	13.77	0.8731	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			61.07260	66.034	13.77	0.1269	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,077.44850	1,096.276	13.78	0.8707	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			62.54850	67.576	13.78	0.1293	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,094.52210	1,113.219	13.77	0.8754	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	9.36	Put			59.62210	64.519	13.77	0.1246	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			221.13730	306.263	14.37	0.2946	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,177.08810	1,011.488	14.36	0.7103	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			215.08810	299.088	14.36	0.2897	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,170.09910	1,005.060	14.36	0.7079	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			218.09910	302.660	14.36	0.2921	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,163.13730	998.664	14.37	0.7054	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.83210		2.81380			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.75880		2.74190			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.61520		2.66760			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,775
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			10.32730	12.160	23.85	0.0832	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			556.52730	540.060	23.85	0.9168	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.05510	11.550	23.87	0.0796	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			566.25510	549.450	23.87	0.9204	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			10.61100	12.800	23.83	0.0869	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			546.81100	530.700	23.83	0.9131	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			78.11240	86.980	21.63	0.3399	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			306.21240	298.180	21.63	0.6601	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			75.66870	84.370	21.66	0.3321	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			313.76870	305.570	21.66	0.6679	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			80.62630	89.661	21.60	0.3478	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			298.72630	290.862	21.60	0.6522	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.80220	24.237	21.68	0.0993	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			891.20220	939.037	21.68	0.9007	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.03450	23.579	21.68	0.0970	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			900.43450	948.379	21.68	0.9030	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.58920	24.913	21.68	0.1016	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			881.98920	929.713	21.68	0.8984	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,775
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.33950		1.32930			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.30040		1.29030			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21310		1.20300			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / 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
Total Futures									2 568 745 166.70	185,538	1,341,301
Total Options									138 494 772.95	353,094	3,143,972
Grand Total:									2,707,239,939.65	538,632	4,485,273