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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2018 Foreign Exchange Future			13.37080		13.51540			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.37780		13.52240			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.38480		13.52940			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.39170		13.53630			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.39350		13.53810			0.0000	535,740,000.00	40,000	40,070
\$ / R On 27/07/2018 Foreign Exchange Future			13.39690		13.54150			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.40390		13.54850			0.0000	0.00	0	1,867
\$ / R On 02/08/2018 Foreign Exchange Future			13.40740		13.55190			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.41610		13.56060			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.42650		13.57110			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.43000		13.57460			0.0000	20,145,000.00	1,500	5,970
\$ / R On 20/08/2018 Foreign Exchange Future			13.43860		13.58340			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.45760		13.60270			0.0000	1,924,436.80	143	3,404
\$ / R On 03/09/2018 Foreign Exchange Future			13.46280		13.60800			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.48010		13.62550			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.48700		13.63260			0.0000	954,083,867.00	70,741	523,748
\$ / R On 25/09/2018 Foreign Exchange Future			13.50090		13.64660			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.50620		13.65190			0.0000	1,931,386.60	143	4,137
\$ / R On 02/10/2018 Foreign Exchange Future			13.51310		13.65900			0.0000	0.00	0	55
\$ / R On 25/10/2018 Foreign Exchange Future			13.55300		13.69930			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.55990		13.70630			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			13.56340		13.70980			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.56510		13.71160			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.57200		13.71860			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.58590		13.73260			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.59110		13.73790			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.61530		13.76250			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.63430		13.78170			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.63950		13.78700			0.0000	5,319,405.00	390	71,902
\$ / R	On	21/12/2018	Foreign Exchange Future			13.65160		13.79930			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.66900		13.81680			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.67240		13.82030			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.72030		13.86900			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.72200		13.87080			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.74410		13.89330			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.76970		13.91930			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.80030		13.95050			0.0000	138,003.00	10	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			13.81560		13.96610			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.81900		13.96960			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.82580		13.97660			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.87370		14.02520			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.92690		14.07920			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.93200		14.08440			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.95090		14.10360			0.0000	0.00	0	14,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.97490		14.12790			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.98010		14.13320			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.98350		14.13660			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.03380		14.18830			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.03570		14.19010			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.08880		14.24460			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.09430		14.25020			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.11990		14.27650			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.14550		14.30280			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.14920		14.30650			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.20230		14.36100			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.25540		14.41540			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.26090		14.42100			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.28100		14.44170			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.31400		14.47550			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.31760		14.47920			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.37070		14.53370			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.42750		14.59190			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.48420		14.65010			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.53370		14.70070			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.59590		14.76460			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.61420		14.78330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.70430		14.87680			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			14.81090		14.98600			0.0000	0.00	0	0
Total \$ / R Future												1,519,282,098.40	112,927	838,076
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			306.02250	425.296	21.29	0.9441	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			31.42250	6.096	21.29	0.0559	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			257.02140	355.133	16.63	0.8539	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			69.42140	22.933	16.63	0.1461	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			348.18830	445.787	16.88	0.8480	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			77.58830	30.587	16.88	0.1520	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,184.44470	2,328.512	25.63	0.9989	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.74470	0.212	25.63	0.0011	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			15.63650	5.475	19.37	0.0276	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			929.33650	1,063.775	19.37	0.9724	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,404.21730	2,548.441	26.77	0.9993	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.51730	0.141	26.77	0.0007	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			687.26900	811.378	18.32	0.9383	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			33.56900	13.078	18.32	0.0617	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			210.57970	125.573	15.46	0.4096	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			172.47970	232.073	15.46	0.5904	0.00	0	40,000
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			780.17710	907.526	18.69	0.9491	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			28.27710	11.025	18.69	0.0509	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.35290	1.573	19.82	0.0080	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,482.85290	1,338.473	19.82	0.9920	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			193.41360	254.050	15.36	0.5677	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			241.91360	157.950	15.36	0.4323	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,772.09720	2,916.471	26.73	0.9985	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.59720	0.371	26.73	0.0015	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,272.80540	2,416.664	23.77	0.9975	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			1.30540	0.564	23.77	0.0025	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			581.78620	450.477	14.02	0.8175	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			33.28620	46.577	14.02	0.1825	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			381.36290	472.840	16.55	0.7569	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			129.86290	76.740	16.55	0.2431	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			11.00650	12.258	14.35	0.0573	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			902.90650	759.658	14.35	0.9427	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			143.31680	92.213	16.63	0.2512	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			442.71680	536.113	16.63	0.7488	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,620.45620	2,764.520	23.31	0.9976	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.05620	0.620	23.31	0.0024	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			5.60190	7.278	16.28	0.0300	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,246.20190	1,103.378	16.28	0.9700	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,093.70830	1,219.462	18.79	0.9242	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			44.80830	25.962	18.79	0.0758	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			222.52260	279.485	15.16	0.5149	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			327.12260	239.485	15.16	0.4851	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			280.43060	345.700	15.37	0.5582	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	20/08/2018	Foreign Exchange Option	13.56	Call		303.83060	224.300	15.37	0.4418	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,456.04440	2,596.325	19.98	0.9886	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		8.74440	3.925	19.98	0.0114	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		692.75010	573.894	14.39	0.7448	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		90.05010	116.294	14.39	0.2552	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		356.77270	427.613	15.65	0.5825	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		309.47270	235.213	15.65	0.4175	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		451.47100	532.163	16.09	0.6477	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		254.17100	189.763	16.09	0.3523	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		2,971.84690	3,115.164	22.11	0.9924	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		4.54690	2.764	22.11	0.0076	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		17.92410	27.436	14.16	0.0794	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		1,155.92410	1,020.236	14.16	0.9206	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		209.95470	253.854	14.81	0.4032	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		535.45470	433.954	14.81	0.5968	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		548.60280	446.879	14.76	0.5980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		2,037.53650	1,891.657	15.88	0.9862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		4.93650	4.657	15.88	0.0138	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,347.28330	1,205.492	13.35	0.9458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		14.68330	18.492	13.35	0.0542	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		2,136.86920	1,991.089	16.37	0.9880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		4.26920	4.089	16.37	0.0120	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		64.55290	81.576	13.96	0.1778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		927.15290	798.576	13.96	0.8222	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		306.64950	361.727	15.07	0.4927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		439.24950	348.727	15.07	0.5073	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,938.32120	1,792.320	15.38	0.9840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		5.72120	5.320	15.38	0.0160	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		13.51490	15.270	13.28	0.0462	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		1,396.11490	1,252.270	13.28	0.9538	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,740.34180	1,594.022	14.39	0.9782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		7.74180	7.022	14.39	0.0218	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		2,156.74790	2,010.986	16.47	0.9884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		4.14790	3.986	16.47	0.0116	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		1,002.99990	870.864	13.85	0.8527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		50.39990	63.864	13.85	0.1473	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		177.57540	216.045	14.61	0.3564	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		610.17540	503.045	14.61	0.6436	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		69.86790	88.189	14.00	0.1886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		902.46790	775.189	14.00	0.8114	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		114.38140	142.753	14.30	0.2681	11,567,830.40	81,034	73,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		746.98140	629.753	14.30	0.7319	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		838.20290	714.772	14.12	0.7811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		85.60290	107.772	14.12	0.2189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		1,180.02340	1,041.785	13.58	0.9089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		27.42340	34.785	13.58	0.0911	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	8.17	Call			5,462.60000	5,317.000	22.25	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.25	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,090.17200	954.679	13.71	0.8828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			37.57200	47.679	13.71	0.1172	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,272.16930	1,131.752	13.45	0.9310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			19.56930	24.752	13.45	0.0690	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,253.57480	1,113.550	13.48	0.9269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			20.97480	26.550	13.48	0.0731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			597.49130	491.427	14.64	0.6346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			184.89130	224.427	14.64	0.3654	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			358.72230	422.210	15.34	0.5361	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			391.32230	309.210	15.34	0.4639	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			0.00000	1,293.015	18.20	0.8509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			0.00000	80.015	18.20	0.1491	6,483,927.41	81,034	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			248.13470	189.723	16.43	0.3145	11,952,536.40	63,000	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			615.53470	702.723	16.43	0.6855	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,446.05300	1,567.690	18.84	0.8939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			78.65300	54.690	18.84	0.1061	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			92.20960	65.857	18.59	0.1251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,319.60960	1,438.857	18.59	0.8749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			91.16340	64.989	18.61	0.1236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,328.56340	1,447.989	18.61	0.8764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			93.27010	66.737	18.57	0.1265	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,310.67010	1,429.737	18.57	0.8735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,527.07790	2,665.551	20.87	0.9725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			19.67790	12.551	20.87	0.0275	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			862.02920	737.038	14.07	0.7928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			79.42920	100.038	14.07	0.2072	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,634.72310	2,489.220	18.86	0.9940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.12310	2.220	18.86	0.0060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			776.46190	657.361	14.24	0.7487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			103.86190	130.360	14.24	0.2513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,573.53730	1,698.436	19.09	0.9101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			66.13730	45.436	19.09	0.0899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,161.85780	1,024.121	13.61	0.9040	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			29.25780	37.121	13.61	0.0960	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,063.72160	929.171	13.75	0.8742	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			41.12160	52.171	13.75	0.1258	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,361.45760	2,498.516	20.56	0.9665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			24.05760	15.516	20.56	0.0335	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,429.54000	2,567.214	20.69	0.9691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			22.14000	14.213	20.69	0.0309	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,028.84690	895.640	13.81	0.8621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			46.24690	58.640	13.81	0.1379	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			386.38730	454.046	15.48	0.5570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			368.98730	291.046	15.48	0.4430	0.00	0	1,464

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		337.24130	264.053	15.69	0.4108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		434.64130	507.053	15.69	0.5892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		3,393.64090	3,537.088	22.20	0.9905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		6.24090	4.088	22.20	0.0095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		513.87550	415.471	14.85	0.5706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		241.27550	288.471	14.85	0.4294	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,468.51780	2,606.522	20.76	0.9705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		21.11780	13.522	20.76	0.0295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,888.76460	1,742.695	15.13	0.9827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		6.16460	5.695	15.13	0.0173	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		578.81150	474.363	14.68	0.6209	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		196.21150	237.363	14.68	0.3791	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,673.91960	2,813.358	21.11	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		16.51960	10.358	21.11	0.0229	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,789.77070	1,643.542	14.64	0.9799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		7.17070	6.542	14.64	0.0201	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,641.64260	1,495.117	13.89	0.9744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		9.04260	8.117	13.89	0.0256	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		216.00280	259.879	14.76	0.4020	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,471.48920	2,608.057	20.79	0.9622	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		28.08920	18.957	20.79	0.0378	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		782.99840	666.308	14.36	0.7252	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		131.09840	160.108	14.36	0.2748	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		484.89590	557.397	15.83	0.5916	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		356.79590	283.597	15.83	0.4084	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		497.55810	571.127	15.89	0.5988	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		349.45810	277.327	15.89	0.4012	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,160.99830	3,301.865	21.35	0.9830	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		12.89830	8.065	21.35	0.0170	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,624.73340	2,761.643	21.07	0.9652	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		26.63340	17.843	21.07	0.0348	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		80.03040	98.218	14.03	0.1892	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		979.03040	851.318	14.03	0.8108	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,024.50220	1,122.800	17.33	0.7460	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		233.80220	185.800	17.33	0.2540	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,502.65760	1,615.970	18.47	0.8351	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		148.95760	115.870	18.47	0.1649	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		621.28650	696.471	16.05	0.5997	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		401.08650	329.871	16.05	0.4003	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,339.28380	3,477.856	21.59	0.9657	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		29.08380	21.256	21.59	0.0343	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,807.05970	2,941.353	20.88	0.9458	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		46.85970	34.753	20.88	0.0542	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		880.06480	765.479	14.39	0.7150	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		170.26480	202.078	14.39	0.2850	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		538.77530	608.006	15.76	0.5605	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			448.57530	371.406	15.76	0.4395	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			121.59360	144.023	14.14	0.2232	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,023.19360	899.123	14.14	0.7768	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,130.32880	3,267.517	21.37	0.9547	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			38.92880	29.517	21.37	0.0453	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			23.33690	24.794	14.46	0.0511	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,841.93690	1,696.794	14.46	0.9489	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			439.47110	364.438	15.85	0.4260	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			580.87110	652.438	15.85	0.5740	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,333.31900	1,440.412	17.95	0.7863	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			205.91900	166.312	17.95	0.2137	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			19.35040	21.215	15.10	0.0413	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,087.25040	1,942.315	15.10	0.9587	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,912.66810	2,766.756	17.11	0.9885	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.76810	5.656	17.11	0.0115	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			265.77590	307.065	14.71	0.3597	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			783.67590	678.165	14.71	0.6403	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,001.49010	3,136.803	21.00	0.9309	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			63.99010	52.103	21.00	0.0691	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			963.67360	848.507	14.38	0.7113	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			201.17360	233.207	14.38	0.2887	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			747.43600	825.740	16.24	0.6095	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			429.93600	361.040	16.24	0.3905	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			568.83460	635.583	15.68	0.5349	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			531.33460	450.883	15.68	0.4651	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,592.77810	3,731.993	22.23	0.9505	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			45.27810	37.293	22.23	0.0495	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			493.47220	551.444	15.33	0.4847	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			625.17220	535.744	15.33	0.5153	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,052.74670	2,172.913	19.06	0.8573	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			144.44670	117.213	19.06	0.1427	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,287.12850	2,411.402	19.45	0.8767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			124.12850	100.902	19.45	0.1233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,170.06090	2,026.581	14.85	0.9527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			23.06090	27.081	14.85	0.0473	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,510.35210	3,648.096	21.84	0.9404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,531.11910	1,639.467	18.13	0.7845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			231.24530	191.829	18.10	0.2183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,514.24530	1,622.329	18.10	0.7817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			298.72320	249.921	17.40	0.2753	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,598.41950	1,458.124	13.83	0.8899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			61.41950	68.624	13.83	0.1101	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			229.67760	190.393	18.12	0.2169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,522.67760	1,630.893	18.12	0.7831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			228.11910	188.967	18.13	0.2155	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			119.90120	97.421	19.53	0.1194	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,643.91270	1,503.279	13.92	0.8969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			56.91270	63.779	13.92	0.1031	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			967.67610	1,055.804	16.77	0.6643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			374.67610	315.304	16.77	0.3357	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,211.72320	1,310.421	17.40	0.7247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			240.92000	200.698	18.01	0.2270	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,865.98870	1,981.957	18.73	0.8329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			172.98870	141.457	18.73	0.1671	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			606.56320	520.271	15.46	0.5001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			529.56320	590.771	15.46	0.4999	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,332.90120	2,457.921	19.53	0.8806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			388.28540	327.152	16.67	0.3462	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,235.96030	1,108.701	14.06	0.7980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			128.96030	149.201	14.06	0.2020	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			611.00580	524.187	15.44	0.5029	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			524.00580	584.687	15.44	0.4971	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,463.92000	1,571.198	18.01	0.7730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			394.83150	445.212	15.04	0.4243	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,060.90140	2,181.060	19.07	0.8551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			147.90140	120.560	19.07	0.1449	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,883.52940	1,999.900	18.76	0.8350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			170.52940	139.400	18.76	0.1650	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			931.28540	1,017.651	16.67	0.6538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			48.76020	55.004	14.08	0.0903	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,582.02900	1,691.152	18.22	0.7928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			219.02900	180.652	18.22	0.2072	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			572.04130	489.963	15.62	0.4779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			575.04130	640.463	15.62	0.5221	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			731.83150	634.712	15.04	0.5757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			42.99690	48.784	14.22	0.0810	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			860.23610	754.341	14.70	0.6448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			293.23610	334.841	14.70	0.3552	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			569.25900	634.154	15.60	0.5194	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			576.25900	493.654	15.60	0.4806	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,735.76020	1,594.504	14.08	0.9097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			288.44040	241.143	17.50	0.2669	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,133.51220	1,229.074	17.20	0.7070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			320.51220	268.574	17.20	0.2930	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,034.07410	2,153.696	19.02	0.8523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			151.07410	123.196	19.02	0.1477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,809.99690	1,668.284	14.22	0.9190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			359.00820	301.732	16.88	0.3235	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			791.08580	870.186	16.28	0.6088	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			448.08580	379.686	16.28	0.3912	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,149.01920	1,245.221	17.24	0.7106	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			316.01920	264.721	17.24	0.2894	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,251.44040	1,351.644	17.50	0.7331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			145.14060	167.407	14.12	0.2200	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,922.47900	1,780.143	14.41	0.9314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			35.47900	40.643	14.41	0.0686	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,141.25870	1,237.140	17.22	0.7088	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			318.25870	266.640	17.22	0.2912	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,012.00820	1,102.232	16.88	0.6765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			27.73800	32.211	14.66	0.0555	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			419.13940	471.438	15.12	0.4392	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			706.13940	610.938	15.12	0.5608	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,828.65280	1,686.832	14.25	0.9212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			41.65280	47.332	14.25	0.0788	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,182.14060	1,056.907	14.12	0.7800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			118.20660	137.065	14.02	0.1895	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			704.93170	779.008	16.03	0.5772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			491.93170	418.508	16.03	0.4228	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			934.02640	823.645	14.51	0.6810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			247.02640	284.145	14.51	0.3190	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,064.73800	1,921.711	14.66	0.9445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			242.57510	202.217	17.99	0.2285	0.00	0	16,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,481.62530	1,346.106	13.82	0.8668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			74.62530	86.606	13.82	0.1332	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,323.89940	1,426.715	17.68	0.7477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			270.89940	226.215	17.68	0.2523	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,275.20660	1,146.565	14.02	0.8105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			567.85530	486.298	15.64	0.4752	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			214.22630	245.575	14.36	0.2893	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,001.22630	885.074	14.36	0.7107	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			305.52010	348.262	14.74	0.3642	5,223,931.50	15,000	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			842.52010	737.762	14.74	0.6358	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,455.57510	1,562.717	17.99	0.7715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			261.66910	218.378	17.78	0.2446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			93.24730	108.771	13.91	0.1590	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,380.24730	1,248.271	13.91	0.8410	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			672.91940	745.003	15.93	0.5645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			509.91940	434.503	15.93	0.4355	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			580.85530	646.798	15.64	0.5248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			57.35210	47.596	21.84	0.0596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,028.94720	910.584	14.30	0.7225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			201.94720	231.083	14.30	0.2775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			285.20490	326.060	14.67	0.3491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			872.20490	765.559	14.67	0.6509	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,364.66910	1,468.878	17.78	0.7554	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			291.50140	332.173	14.66	0.3480	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			890.80140	783.773	14.66	0.6520	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,253.13160	1,352.361	17.44	0.7262	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	21/12/2018	Foreign Exchange Option	14.75	Call			302.43160	253.961	17.44	0.2738	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			832.27730	728.956	14.80	0.6224	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			332.97730	377.356	14.80	0.3776	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,182.31160	1,278.801	17.26	0.7109	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			321.61160	270.401	17.26	0.2891	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,044.09540	927.650	14.32	0.7108	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			227.29540	258.650	14.32	0.2892	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			861.14840	941.521	16.31	0.6154	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			457.94840	390.521	16.31	0.3846	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			592.65820	657.093	15.54	0.5139	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			609.45820	526.093	15.54	0.4861	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,823.71310	3,962.401	22.27	0.9400	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			60.51310	51.401	22.27	0.0600	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,194.44900	3,329.236	20.94	0.9197	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			81.24900	68.236	20.94	0.0803	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			198.67730	225.779	14.20	0.2619	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,118.97730	998.179	14.20	0.7381	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			236.46730	265.759	14.31	0.2768	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,155.46730	1,036.059	14.31	0.7232	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,124.02980	1,006.143	14.35	0.7106	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			253.22980	284.143	14.35	0.2894	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			991.34070	1,074.138	16.55	0.6235	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			482.14070	416.138	16.55	0.3765	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			190.81010	215.508	14.18	0.2378	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,271.61010	1,147.508	14.18	0.7622	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,546.18340	1,648.517	17.82	0.7300	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			339.48340	292.617	17.82	0.2700	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			222.10820	248.737	14.28	0.2498	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,311.40820	1,188.437	14.28	0.7502	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,194.04970	1,075.778	14.42	0.7109	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			274.74970	306.078	14.42	0.2891	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,104.45130	1,189.499	16.75	0.6288	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			503.75130	439.199	16.75	0.3712	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,624.78430	1,492.381	14.03	0.8233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			144.28430	162.081	14.03	0.1767	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			359.09810	311.182	18.00	0.2665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,728.59810	1,830.882	18.00	0.7335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			357.32520	309.472	18.02	0.2652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,736.82520	1,839.172	18.02	0.7348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,966.58880	1,828.237	13.84	0.8906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			76.08880	87.937	13.84	0.1094	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,625.95910	3,476.275	15.32	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.45910	5.975	15.32	0.0097	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			698.86560	617.874	15.96	0.4725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			798.36560	867.574	15.96	0.5275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,198.15730	2,057.005	13.74	0.9235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			47.65730	56.705	13.74	0.0765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,404.80370	1,279.648	14.26	0.7645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			214.30370	239.348	14.26	0.2355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			468.63440	518.177	15.04	0.3943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			969.13440	868.476	15.04	0.6057	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,476.40780	2,332.497	13.62	0.9524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			25.90780	32.197	13.62	0.0476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,630.69250	1,732.262	17.85	0.7181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			381.19250	332.562	17.85	0.2819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,252.95300	2,111.207	13.71	0.9301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			42.45300	50.907	13.71	0.0699	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,083.22490	1,165.618	16.64	0.6098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			553.72490	485.918	16.64	0.3902	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			959.67560	1,036.739	16.35	0.5769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			610.17560	537.039	16.35	0.4231	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			823.27500	732.133	15.49	0.5369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			622.77500	681.833	15.49	0.4631	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,439.96960	1,535.933	17.45	0.6859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			430.46960	376.233	17.45	0.3141	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			775.22600	687.783	15.66	0.5127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			684.72600	747.483	15.66	0.4873	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			963.90930	863.573	15.06	0.6034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			473.40930	523.273	15.06	0.3966	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,834.82360	1,939.424	18.17	0.7493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			335.32360	289.724	18.17	0.2507	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			360.87770	312.907	17.99	0.2677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,720.37770	1,822.606	17.99	0.7323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,909.07130	2,015.532	18.28	0.7597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			319.57130	275.832	18.28	0.2403	0.00	0	721
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			100.84800	115.031	13.89	0.1335	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,856.94800	1,720.631	13.89	0.8665	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			295.64320	327.015	14.48	0.2882	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,265.24320	1,146.015	14.48	0.7118	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,224.34060	1,311.268	16.94	0.6345	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			523.94060	460.268	16.94	0.3655	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			315.35440	348.098	14.52	0.2991	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,241.95440	1,123.898	14.52	0.7009	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,341.59690	1,221.219	14.53	0.7134	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			316.39690	347.519	14.53	0.2866	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			514.84460	565.504	15.13	0.3920	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,050.04460	949.204	15.13	0.6080	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,357.74940	1,446.483	17.12	0.6408	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			542.94940	480.183	17.12	0.3592	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			289.94990	319.098	14.46	0.2700	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,395.14990	1,272.798	14.46	0.7300	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,490.84880	1,581.122	17.30	0.6467	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	31/05/2019	Foreign Exchange Option	15.01	Call			560.04880	498.022	17.30	0.3533	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			385.47690	420.831	14.70	0.3128	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,324.67690	1,207.731	14.70	0.6872	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,414.59920	1,294.256	14.60	0.7150	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			335.39920	367.356	14.60	0.2850	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			100.47710	122.494	13.58	0.1288	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,044.87710	1,914.494	13.58	0.8712	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			336.11370	367.686	14.60	0.2802	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,214.79610	2,320.437	18.42	0.7433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			398.39610	351.337	18.42	0.2567	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			989.44370	895.800	15.61	0.5529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			715.84370	774.900	15.61	0.4471	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,913.43580	2,012.271	17.99	0.7048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			419.29170	370.120	18.28	0.2686	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,294.91710	1,180.088	14.79	0.6692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			431.31710	469.188	14.79	0.3308	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,351.99330	1,437.045	16.98	0.6129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			635.59330	567.945	16.98	0.3871	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,459.71370	1,338.585	14.60	0.7198	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			706.59580	632.464	16.64	0.4229	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			389.27480	424.438	14.71	0.3092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,362.87480	1,245.338	14.71	0.6908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,617.46530	1,491.105	14.44	0.7629	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			263.86530	290.205	14.44	0.2371	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,115.69170	2,219.220	18.28	0.7314	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,422.96430	3,270.945	13.14	0.9847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.36430	10.045	13.14	0.0153	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,956.03250	1,828.491	13.82	0.8469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			132.43250	157.591	13.82	0.1531	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,182.99580	1,261.564	16.64	0.5771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			453.06500	400.553	18.07	0.2875	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			776.07430	696.578	16.35	0.4567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,042.47430	1,115.678	16.35	0.5433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			772.59980	693.368	16.36	0.4551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,048.99980	1,122.468	16.36	0.5449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			467.03580	413.171	17.99	0.2952	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			779.56010	699.804	16.34	0.4584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,035.96010	1,108.904	16.34	0.5416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			967.42850	875.138	15.68	0.5435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			743.82850	804.238	15.68	0.4565	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,969.46500	2,069.653	18.07	0.7125	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			351.05000	382.435	14.63	0.2830	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,478.95000	1,357.335	14.63	0.7170	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,614.77570	1,706.572	17.45	0.6523	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			572.67570	511.472	17.45	0.3477	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			421.25210	457.557	14.77	0.3187	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	01/07/2019	Foreign Exchange Option	13.19	Call			1,364.45210	1,247.657	14.77	0.6813	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,650.87480	2,763.133	18.96	0.7784	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			347.47480	306.633	18.96	0.2216	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,216.27580	1,110.924	15.06	0.6312	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			529.67580	577.424	15.06	0.3688	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,748.85760	1,842.366	17.67	0.6547	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			597.15760	536.166	17.67	0.3453	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			369.39410	402.012	14.73	0.2809	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,557.69410	1,435.812	14.73	0.7191	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			459.43930	497.216	14.91	0.3240	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,409.53930	1,292.916	14.91	0.6760	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			384.78900	419.007	14.83	0.2788	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,629.38900	1,507.807	14.83	0.7212	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,890.48290	1,985.668	17.92	0.6589	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			615.08290	554.468	17.92	0.3411	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			496.40280	536.295	15.05	0.3283	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,456.60280	1,340.595	15.05	0.6717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,393.23870	1,281.115	15.25	0.6447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			576.73870	621.215	15.25	0.3553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,546.50190	3,387.303	12.91	0.9776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			20.00190	17.403	12.91	0.0224	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,998.89490	1,870.869	14.16	0.8068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			222.39490	250.969	14.16	0.1932	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,398.81090	1,286.145	15.23	0.6464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			572.31090	616.245	15.23	0.3536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,165.59490	2,264.845	18.31	0.6864	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			572.09490	514.744	18.31	0.3136	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,404.39640	1,291.195	15.22	0.6481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			567.89640	611.295	15.22	0.3519	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			399.41670	433.899	14.90	0.2762	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,702.21670	1,579.400	14.90	0.7238	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,014.77070	2,110.770	18.09	0.6604	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			637.57070	576.269	18.09	0.3396	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			528.76400	569.768	15.17	0.3306	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,505.26400	1,388.968	15.17	0.6694	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,774.05980	1,650.600	14.96	0.7263	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			413.05980	448.301	14.96	0.2737	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,162.57330	2,260.159	18.30	0.6645	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			653.57330	592.459	18.30	0.3355	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			567.65460	610.439	15.29	0.3358	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,538.65460	1,422.739	15.29	0.6642	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,840.12760	1,715.862	15.01	0.7288	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,285.83990	2,385.535	18.46	0.6663	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			671.23990	610.935	18.46	0.3337	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			424.72760	460.462	15.01	0.2712	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			602.90160	647.066	15.39	0.3385	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			1,583.90160	1,467.966	15.39	0.6615	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,792.67740	5,924.298	21.87	0.8764	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			234.37740	205.298	21.87	0.1236	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			743.92270	679.448	18.22	0.3602	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,112.22270	2,208.448	18.22	0.6398	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			741.67500	677.312	18.23	0.3592	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,119.97500	2,216.312	18.23	0.6408	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			746.17930	681.586	18.20	0.3611	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,104.47930	2,200.586	18.20	0.6389	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			433.79820	473.267	15.05	0.2685	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,909.29820	1,787.267	15.05	0.7315	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,423.78360	2,525.418	18.62	0.6686	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			689.28360	629.418	18.62	0.3314	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			638.12070	683.684	15.50	0.3410	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,627.32070	1,511.284	15.50	0.6590	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			670.63600	718.245	15.59	0.3435	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,664.33600	1,548.945	15.59	0.6565	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			703.48500	752.814	15.67	0.3454	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,705.38500	1,590.314	15.67	0.6546	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			736.44570	787.107	15.74	0.3470	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,746.54570	1,631.307	15.74	0.6530	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			767.35770	818.135	15.79	0.3491	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,778.05770	1,661.835	15.79	0.6509	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			800.14420	852.203	15.86	0.3499	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,824.74420	1,708.103	15.86	0.6501	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,263.33010	1,173.820	17.38	0.4876	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,640.03010	1,719.620	17.38	0.5124	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,259.98870	1,170.651	17.39	0.4865	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,646.68870	1,726.451	17.39	0.5135	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,256.64970	1,167.502	17.40	0.4855	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,653.34970	1,733.302	17.40	0.5145	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,780.90580	1,862.858	17.57	0.5199	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,287.70580	1,197.158	17.57	0.4801	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,399.33020	1,303.582	17.57	0.4969	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,763.33020	1,842.682	17.57	0.5031	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,395.96750	1,300.393	17.58	0.4960	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,769.96750	1,849.493	17.58	0.5040	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,402.70280	1,306.781	17.56	0.4979	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,756.70280	1,835.881	17.56	0.5021	0.00	0	0
Total \$ / R Option												35,228,225.70	240,068	3,110,688
Total \$ / R												1,554,510,324.10	352,995	3,948,764
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.48700		13.63260			0.0000	0.00	0	350
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		13.63950		13.78700			0.0000	0.00	0	15
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.80030		13.95050			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.95090		14.10360			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	365
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			24,531.85220	18,741.073	16.45	0.3114	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			62,271.85220	71,041.073	16.45	0.6886	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			24,253.39880	18,512.707	16.48	0.3082	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			62,993.39880	71,812.707	16.48	0.6918	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			24,813.47410	18,972.285	16.43	0.3145	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			61,553.47410	70,272.285	16.43	0.6855	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			203,407.41390	215,369.619	19.02	0.8523	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			15,107.41390	12,319.619	19.02	0.1477	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			21,176.11110	17,402.169	18.30	0.2006	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			162,476.11110	173,452.169	18.30	0.7994	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			21,022.74610	17,272.893	18.32	0.1993	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			163,322.74610	174,322.893	18.32	0.8007	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			21,319.78260	17,532.745	18.29	0.2019	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			161,619.78260	172,582.745	18.29	0.7981	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			70,651.56580	62,487.147	15.92	0.4766	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			78,601.56580	85,457.147	15.92	0.5234	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			70,267.76930	62,136.486	15.94	0.4746	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			79,217.76930	86,106.486	15.94	0.5254	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			71,037.02810	62,840.330	15.91	0.4787	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			77,987.02810	84,810.331	15.91	0.5213	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			77,622.14230	69,657.805	16.35	0.4567	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			104,262.14230	111,567.805	16.35	0.5433	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			77,274.69820	69,336.840	16.36	0.4551	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			104,914.69820	112,246.840	16.36	0.5449	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			77,970.72870	69,980.401	16.34	0.4584	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			103,610.72870	110,890.401	16.34	0.5416	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	365
£ / R	On	17/09/2018			17.93210		18.14330			0.0000	27,256,792.00	1,520	226,726
£ / R	On	14/12/2018			18.20820		18.42120			0.0000	18,208,200.00	1,000	7,437
£ / R	On	18/03/2019			18.50830		18.72430			0.0000	9,716,857.50	525	4,932
£ / R	On	14/06/2019			18.79060		19.00880			0.0000	9,395,300.00	500	6,543
Total £ / R Future											64,577,149.50	3,545	245,638
£ / R	On	17/09/2018	18.25	Call			421.88610	313.735	14.40	0.4024	0.00	0	0
£ / R	On	17/09/2018	18.25	Put			528.58610	631.635	14.40	0.5976	0.00	0	0
£ / R	On	17/09/2018	18.26	Call			417.90060	310.454	14.42	0.3992	0.00	0	0
£ / R	On	17/09/2018	18.26	Put			534.60060	638.354	14.42	0.6008	0.00	0	0
£ / R	On	17/09/2018	18.24	Call			425.90780	317.046	14.39	0.4057	0.00	0	0
£ / R	On	17/09/2018	18.24	Put			522.60780	624.946	14.39	0.5943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			859.14770	716.303	14.08	0.5393	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			557.94770	628.103	14.08	0.4607	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			853.96100	711.548	14.09	0.5370	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			562.76100	633.348	14.09	0.4630	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			864.35320	721.082	14.08	0.5417	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			553.15320	622.882	14.08	0.4583	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,162.69550	1,017.241	14.91	0.5609	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			738.39550	808.941	14.91	0.4391	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,157.58820	1,012.479	14.92	0.5592	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			743.28820	814.179	14.92	0.4408	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,167.81460	1,022.022	14.91	0.5627	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			733.51460	803.722	14.91	0.4373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,346.32060	1,204.840	15.60	0.5526	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			967.52060	1,044.240	15.60	0.4474	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,341.51800	1,200.322	15.60	0.5512	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			972.71800	1,049.722	15.60	0.4488	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,351.13770	1,209.380	15.59	0.5540	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			962.33770	1,038.780	15.59	0.4460	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												64,577,149.50	3,545	245,638
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12237		0.12402			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12457		0.12626			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12705		0.12878			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12940		0.13115			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			188.54470	141.983	18.94	0.2456	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			786.44470	905.283	18.94	0.7544	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			77.29830	55.714	23.03	0.0995	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,675.19830	1,819.014	23.03	0.9005	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			576.45160	466.507	15.82	0.6242	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			174.35160	229.807	15.82	0.3758	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			882.13340	770.414	15.88	0.6591	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			256.23340	313.214	15.88	0.3409	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			444.51260	375.904	18.25	0.3839	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			818.61260	918.704	18.25	0.6161	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,650.27150	1,484.930	12.53	0.9394	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			24.37150	27.730	12.53	0.0606	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,281.17330	1,150.949	18.24	0.6745	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			403.57330	445.949	18.24	0.3255	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			763.64730	671.067	19.03	0.4737	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			886.04730	966.067	19.03	0.5263	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,008.09920	1,849.286	17.45	0.8568	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			130.49920	144.286	17.45	0.1432	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	0.13	Call		961.82280	869.898	18.04	0.5240	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Put		846.42280	930.298	18.04	0.4760	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Call		621.60590	557.278	19.30	0.3709	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Put		1,506.20590	1,617.678	19.30	0.6291	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Call		1,449.14350	1,329.033	16.06	0.7136	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Put		333.74350	389.433	16.06	0.2864	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			15.73350	15.90840		0.0000	0.00	0	34	
€ / R	On	17/07/2018		Foreign Exchange Future			15.73670	15.91160		0.0000	0.00	0	0	
€ / R	On	31/07/2018		Foreign Exchange Future			15.78160	15.95630		0.0000	0.00	0	33	
€ / R	On	17/09/2018		Foreign Exchange Future			15.93640	16.11300		0.0000	17,036,011.60	1,069	138,368	
€ / R	On	25/09/2018		Foreign Exchange Future			15.96290	16.13980		0.0000	0.00	0	0	
€ / R	On	14/12/2018		Foreign Exchange Future			16.23030	16.41050		0.0000	8,115,150.00	500	21,688	
€ / R	On	18/03/2019		Foreign Exchange Future			16.55730	16.74090		0.0000	0.00	0	4,808	
€ / R	On	14/06/2019		Foreign Exchange Future			16.86710	17.05490		0.0000	0.00	0	5,256	
Total € / R Future											25,151,161.60	1,569	170,187	
€ / R	On	16/07/2018	14.70	Foreign Exchange Option		Put		0.58260	0.569	18.82	0.0044	0.00	0	0
€ / R	On	16/07/2018	14.70	Foreign Exchange Option		Call		1,208.98260	1,034.069	18.82	0.9956	0.00	0	0
€ / R	On	17/07/2018	15.63	Foreign Exchange Option		Put		59.45800	83.461	14.02	0.3677	0.00	0	10,000
€ / R	On	17/07/2018	15.63	Foreign Exchange Option		Call		341.05800	190.161	14.02	0.6323	0.00	0	0
€ / R	On	31/07/2018	15.21	Foreign Exchange Option		Put		18.41390	31.681	13.17	0.1236	0.00	0	0
€ / R	On	31/07/2018	15.21	Foreign Exchange Option		Call		764.71390	603.281	13.17	0.8764	0.00	0	0
€ / R	On	17/09/2018	15.85	Foreign Exchange Option		Call		547.44810	432.763	13.98	0.5475	0.00	0	0
€ / R	On	17/09/2018	17.12	Foreign Exchange Option		Call		142.93260	102.956	16.61	0.1714	0.00	0	0
€ / R	On	17/09/2018	14.25	Foreign Exchange Option		Put		9.41410	11.405	13.80	0.0299	0.00	0	86,688
€ / R	On	17/09/2018	16.00	Foreign Exchange Option		Call		468.57520	365.279	14.21	0.4869	0.00	0	0
€ / R	On	17/09/2018	16.00	Foreign Exchange Option		Put		355.57520	428.879	14.21	0.5131	0.00	0	0
€ / R	On	17/09/2018	16.76	Foreign Exchange Option		Put		857.84280	979.741	15.90	0.7545	0.00	0	0
€ / R	On	17/09/2018	16.76	Foreign Exchange Option		Call		210.84280	156.141	15.90	0.2455	0.00	0	29,734
€ / R	On	17/09/2018	17.10	Foreign Exchange Option		Put		1,133.09430	1,268.956	16.57	0.8251	0.00	0	0
€ / R	On	17/09/2018	15.85	Foreign Exchange Option		Put		284.44810	346.363	13.98	0.4525	0.00	0	86,824
€ / R	On	17/09/2018	19.56	Foreign Exchange Option		Put		3,455.42490	3,629.702	20.50	0.9874	0.00	0	0
€ / R	On	17/09/2018	19.56	Foreign Exchange Option		Call		8.42490	6.102	20.50	0.0126	0.00	0	86,824
€ / R	On	17/09/2018	17.11	Foreign Exchange Option		Call		144.50370	104.149	16.59	0.1732	0.00	0	0
€ / R	On	17/09/2018	17.11	Foreign Exchange Option		Put		1,141.50370	1,277.749	16.59	0.8268	0.00	0	0
€ / R	On	17/09/2018	21.63	Foreign Exchange Option		Call		2.55640	1.462	24.79	0.0029	0.00	0	0
€ / R	On	17/09/2018	13.50	Foreign Exchange Option		Call		2,617.13030	2,440.961	16.83	0.9889	0.00	0	0
€ / R	On	17/09/2018	13.50	Foreign Exchange Option		Put		4.13030	4.561	16.83	0.0111	0.00	0	29,734
€ / R	On	17/09/2018	14.25	Foreign Exchange Option		Call		1,872.41410	1,697.805	13.80	0.9701	0.00	0	0
€ / R	On	17/09/2018	17.12	Foreign Exchange Option		Put		1,149.93260	1,286.556	16.61	0.8286	0.00	0	0
€ / R	On	17/09/2018	17.10	Foreign Exchange Option		Call		146.09430	105.356	16.57	0.1749	0.00	0	0
€ / R	On	17/09/2018	21.63	Foreign Exchange Option		Put		5,519.55640	5,695.062	24.79	0.9971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			412.55310	491.740	14.39	0.5343	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			462.35310	364.640	14.39	0.4657	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,716.49100	1,853.049	16.99	0.7910	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			245.45380	202.064	17.01	0.2078	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,724.95380	1,861.764	17.01	0.7922	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			243.93060	200.783	17.02	0.2066	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,733.43060	1,870.483	17.02	0.7934	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			246.99100	203.349	16.99	0.2090	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,115.02850	993.773	14.06	0.6111	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			504.12850	566.473	14.06	0.3889	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,109.66630	988.755	14.07	0.6090	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			508.76630	571.455	14.07	0.3910	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,104.32700	983.760	14.08	0.6069	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			513.42700	576.460	14.08	0.3931	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,065.17070	957.005	14.77	0.5279	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			880.27070	959.905	14.77	0.4721	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,060.91950	953.034	14.78	0.5263	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			886.01950	965.934	14.78	0.4737	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,069.43940	960.986	14.76	0.5296	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			874.53940	953.886	14.76	0.4704	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												25,151,161.60	1,569	499,991
AUS / R	On	17/09/2018	Foreign Exchange Future			10.07060		10.12450			0.0000	0.00	0	12,355
AUS / R	On	14/12/2018	Foreign Exchange Future			10.18880		10.24480			0.0000	0.00	0	11,412
AUS / R	On	18/03/2019	Foreign Exchange Future			10.31840		10.37760			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.44290		10.50420			0.0000	0.00	0	4,929
Total AUS / R Future												0.00	0	28,696
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,028.60000	1,076.194	14.54	0.9380	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			24.21600	17.643	14.50	0.0648	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,009.71600	1,057.043	14.50	0.9352	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			23.65110	17.213	14.52	0.0634	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,019.15110	1,066.613	14.52	0.9366	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			23.10000	16.793	14.54	0.0620	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			59.21660	49.695	14.39	0.1108	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,304.41660	1,350.895	14.39	0.8892	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			60.88720	51.126	14.35	0.1137	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,286.08720	1,332.326	14.35	0.8863	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			60.04510	50.405	14.37	0.1122	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,295.24510	1,341.605	14.37	0.8878	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			418.78990	438.824	12.35	0.4914	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			441.88160	403.168	12.37	0.5049	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			424.28160	444.768	12.37	0.4951	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			437.41390	399.149	12.38	0.5012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			429.81390	450.749	12.38	0.4988	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			446.38990	407.224	12.35	0.5086	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			864.60930	896.468	13.78	0.6297	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			356.00660	326.832	13.80	0.3679	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			871.80660	903.932	13.80	0.6321	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			361.63450	331.925	13.76	0.3726	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			857.43450	889.025	13.76	0.6274	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			358.80930	329.368	13.78	0.3703	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,696
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.44370		10.55690			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.58400		10.69930			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,111.92840	1,003.836	11.87	0.8995	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			35.02840	40.136	11.87	0.1005	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,102.55680	994.998	11.87	0.8971	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			35.65680	41.298	11.87	0.1029	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,121.31140	1,012.701	11.87	0.9019	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			34.41140	39.001	11.87	0.0981	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			471.50360	408.186	13.53	0.4738	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			502.20360	554.186	13.53	0.5262	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			467.45330	404.441	13.54	0.4706	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			508.15330	560.441	13.54	0.5294	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			475.58670	411.963	13.51	0.4770	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			496.28670	547.963	13.51	0.5230	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	17/09/2018	Foreign Exchange Future			13.69520		13.86850			0.0000	1,027,140.00	75	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			13.96050		14.13750			0.0000	0.00	0	50
CHF / R	On	18/03/2019	Foreign Exchange Future			14.25670		14.43770			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.53670		14.72440			0.0000	0.00	0	0
Total CHF / R Future												1,027,140.00	75	1,265
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			81.49330	57.233	17.27	0.1167	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,242.99330	1,392.033	17.27	0.8833	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			80.53170	56.544	17.30	0.1153	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,252.03170	1,401.344	17.30	0.8847	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			79.58270	55.866	17.33	0.1141	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,261.08270	1,410.666	17.33	0.8859	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,093.50790	945.418	13.46	0.7480	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			166.00790	194.918	13.46	0.2520	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,085.83280	938.151	13.46	0.7453	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			168.33280	197.652	13.46	0.2547	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,101.20750	952.709	13.46	0.7507	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			163.70750	192.209	13.46	0.2493	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			693.04950	597.616	14.60	0.4777	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			715.34950	800.916	14.60	0.5223	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			689.07610	594.039	14.62	0.4755	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			721.37610	807.339	14.62	0.5245	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			685.12070	590.488	14.63	0.4733	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			727.42070	813.788	14.63	0.5267	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			850.10750	748.288	14.87	0.4938	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			845.70750	931.588	14.87	0.5062	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			846.12930	744.674	14.88	0.4920	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			851.72930	937.974	14.88	0.5080	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			842.17040	741.077	14.90	0.4901	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			857.77040	944.377	14.90	0.5099	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,027,140.00	75	1,265
CNH / R	On	17/09/2018	Foreign Exchange Future			2.03500		2.04490			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.05300		2.06310			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07210		2.08280			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.08980		2.10130			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,145.38830	1,208.219	14.38	0.7786	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			176.19990	142.684	14.53	0.2027	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,227.19990	1,292.684	14.53	0.7973	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			214.39440	175.426	14.23	0.2416	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,065.39440	1,125.426	14.23	0.7584	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			194.38830	158.219	14.38	0.2214	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			162.09800	165.659	12.94	0.1704	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,709.98520	1,613.222	12.86	0.8147	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			178.98520	183.222	12.86	0.1853	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,628.29170	1,532.288	12.79	0.7989	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			197.29170	202.288	12.79	0.2011	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,793.09800	1,695.659	12.94	0.8296	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,068.83760	1,108.139	13.92	0.5230	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			982.49140	908.688	13.78	0.5096	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			954.49140	987.688	13.78	0.4904	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			938.84950	868.094	13.85	0.4931	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,010.84950	1,047.094	13.85	0.5069	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			896.83760	829.139	13.92	0.4770	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,819.07990	1,721.006	13.86	0.6810	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	14/06/2019	Foreign Exchange Option	1.98	Put			606.07990	623.006	13.86	0.3190	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,754.93460	1,658.187	13.85	0.6674	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			641.93460	660.187	13.85	0.3326	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,884.58850	1,785.229	13.86	0.6943	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			571.58850	587.229	13.86	0.3057	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			2.13970		2.16280			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18030		2.20380			0.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.22480		2.24900			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26690		2.29210			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			90.83530	51.180	15.02	0.0820	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,962.83530	2,154.180	15.02	0.9180	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			84.20400	47.448	15.26	0.0759	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,056.20400	2,250.448	15.26	0.9241	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			78.15830	44.073	15.49	0.0704	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,150.15830	2,347.073	15.49	0.9296	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,512.74190	1,317.353	12.62	0.7286	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			274.74190	314.353	12.62	0.2714	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,441.70580	1,249.642	12.65	0.7088	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			303.70580	346.642	12.65	0.2912	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,372.68490	1,184.091	12.67	0.6885	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			334.68490	381.091	12.67	0.3115	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,041.83400	904.559	14.42	0.4717	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,151.83400	1,256.559	14.42	0.5283	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,126.53910	981.155	14.27	0.5007	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,036.53910	1,133.155	14.27	0.4993	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,082.89000	942.129	14.35	0.4861	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,092.89000	1,194.129	14.35	0.5139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			699.36960	751.436	14.23	0.3371	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,148.21720	1,940.401	14.17	0.6878	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			627.21720	671.401	14.17	0.3122	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,083.66370	1,877.895	14.18	0.6756	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			662.66370	708.895	14.18	0.3244	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,020.36960	1,820.436	14.23	0.6629	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			1.72050		1.73930			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74260		1.76170			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76580		1.78540			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	14/06/2019	Foreign Exchange Future			1.78730		1.80730			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			175.73770	127.198	17.57	0.1828	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,282.73770	1,422.198	17.57	0.8172	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			160.09930	114.132	17.70	0.1667	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,367.09930	1,509.132	17.70	0.8333	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			192.55030	140.323	17.38	0.1992	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,199.55030	1,335.323	17.38	0.8008	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,013.90090	1,836.923	14.55	0.8723	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			96.90090	110.923	14.55	0.1277	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,924.85530	1,749.433	14.43	0.8597	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			107.85530	123.433	14.43	0.1403	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,103.93500	1,925.537	14.68	0.8839	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			86.93500	99.537	14.68	0.1161	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			922.01220	812.951	15.77	0.4847	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			968.01220	1,054.951	15.77	0.5153	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			882.57080	776.881	15.88	0.4684	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,028.57080	1,118.881	15.88	0.5316	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			963.14570	850.677	15.66	0.5014	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			909.14570	992.677	15.66	0.4986	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,325.07160	1,196.447	15.45	0.5706	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			852.07160	923.447	15.45	0.4294	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,278.47240	1,152.805	15.55	0.5556	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			905.47240	979.805	15.55	0.4444	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,373.29930	1,241.707	15.35	0.5857	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			800.29930	868.707	15.35	0.4143	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			0.13230		0.13360			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13140		0.13310			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13050		0.13270			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12940		0.13230			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			1.68900		1.70300			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.71380		1.72820			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.74060		1.75530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76600		1.78120			0.0000	0.00	0	0
Total NOK/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
Total NOK/R									0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Future			9.22380		9.30730			0.0000	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Future			9.33200		9.41670			0.0000	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Future			9.45050		9.53690			0.0000	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Future			9.56390		9.65170			0.0000	0.00	0	0
Total NZ\$ / R Future									0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.92	Call			58.05340	41.449	14.89	0.1393	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.92	Put			670.75340	737.649	14.89	0.8607	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.93	Call			56.75950	40.478	14.92	0.1364	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.93	Put			679.45950	746.678	14.92	0.8636	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.94	Call			55.49500	39.529	14.95	0.1336	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.94	Put			688.19500	755.729	14.95	0.8664	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.93	Call			610.71720	541.768	12.47	0.7183	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.93	Put			124.01720	139.768	12.47	0.2817	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.94	Call			603.49470	535.118	12.48	0.7135	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.94	Put			126.79470	143.118	12.48	0.2865	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.92	Call			617.98170	548.467	12.46	0.7230	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.92	Put			121.28170	136.467	12.46	0.2770	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.54	Put			445.55690	481.942	13.85	0.5097	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.52	Call			451.34620	400.338	13.82	0.4974	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.52	Put			434.44620	469.838	13.82	0.5026	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.53	Call			446.88500	396.371	13.83	0.4939	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.53	Put			439.98500	475.871	13.83	0.5061	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.54	Call			442.45690	392.442	13.85	0.4903	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.92	Call			439.57540	395.368	14.82	0.4270	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.92	Put			707.87540	751.468	14.82	0.5730	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.93	Call			436.14450	392.181	14.83	0.4243	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.93	Put			714.44450	758.281	14.83	0.5757	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.91	Call			443.03610	398.581	14.81	0.4296	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.91	Put			701.33610	744.681	14.81	0.5704	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			1.31110		1.31550			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.31980		1.32630			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.32940		1.33420			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.33660		1.34080			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			545.00000	589.000		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			645.00000	689.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			445.00000	489.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			663.00000	598.000		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			563.00000	498.000		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			763.00000	698.000		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	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			58.00000	106.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			158.00000	206.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			208.00000	166.000		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			108.00000	66.000		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			308.00000	266.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.32960		1.33090			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			1.18160		1.18190			0.0000	41,356.00	35	145
Total QUANTO € / \$ Future												41,356.00	35	145
Total QUANTO € / \$												41,356.00	35	145
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.17210	0.12074	8.06320			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.12074	414.46140	642.671	14.76	0.2191	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12074	5,882.46140	5,021.671	14.76	0.7809	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12074	395.64980	618.253	14.71	0.2130	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12074	5,963.64980	5,097.253	14.71	0.7870	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12074	433.87120	667.733	14.80	0.2251	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12074	5,801.87120	4,946.733	14.80	0.7749	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12074	1,859.06510	2,360.287	16.46	0.5158	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12074	2,927.06510	2,339.287	16.46	0.4842	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 / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.96100		10.05220			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.09640		10.18870			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.23970		10.33410			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.37520		10.47250			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			257.08780	202.424	12.70	0.4831	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			204.88780	241.424	12.70	0.5169	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			252.11190	198.385	12.73	0.4760	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			209.91190	247.385	12.73	0.5240	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			262.13570	206.532	12.67	0.4902	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			199.93570	235.532	12.67	0.5098	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			884.12700	800.058	12.17	0.8346	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			65.42700	73.658	12.17	0.1654	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			875.81690	791.964	12.17	0.8312	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			67.11690	75.564	12.17	0.1688	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			892.46830	808.190	12.17	0.8379	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			63.76830	71.790	12.17	0.1621	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			465.21360	411.191	13.48	0.4876	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			471.11360	511.491	13.48	0.5124	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			460.90040	407.357	13.50	0.4843	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			476.80040	517.657	13.50	0.5157	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			469.56100	415.063	13.46	0.4910	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			465.46100	505.363	13.46	0.5090	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			794.38590	725.166	13.32	0.6342	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			331.88590	359.966	13.32	0.3658	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			805.81420	736.051	13.30	0.6402	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			323.31420	350.851	13.30	0.3598	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			800.08400	730.594	13.31	0.6372	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			327.58400	355.394	13.31	0.3628	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			2.87300		2.88710			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.79630		2.80890			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.71550		2.72820			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.64540		2.65640			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			5.96380	3.725	19.74	0.0385	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			478.86380	490.725	19.74	0.9615	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.62970	3.448	19.77	0.0360	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			488.52970	500.448	19.77	0.9640	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.31870	4.023	19.71	0.0413	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			469.21870	481.023	19.71	0.9587	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			75.88680	70.039	18.53	0.3324	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			236.98680	243.739	18.53	0.6676	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			73.14130	67.447	18.57	0.3228	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			244.24130	251.147	18.57	0.6772	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			78.72240	72.719	18.49	0.3421	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			229.82240	236.419	18.49	0.6579	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			160.31360	152.021	17.65	0.5148	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			162.11360	166.521	17.65	0.4852	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			155.56120	147.606	17.66	0.5049	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			167.36120	172.106	17.66	0.4951	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			165.16480	156.534	17.64	0.5247	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			156.96480	161.034	17.64	0.4753	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			22.13530	20.816	20.84	0.0912	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			895.73530	905.416	20.84	0.9088	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			21.48890	20.201	20.84	0.0889	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			905.08890	914.801	20.84	0.9111	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			22.79980	21.449	20.84	0.0935	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			886.39980	896.049	20.84	0.9065	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			1.33210		1.34430			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28420		1.29590			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23870		1.25010			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20090		1.21200			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 610 078 905.50	118,151	1,299,417
Total Options												35 228 225.70	240,068	3,440,492
Grand Total:												1,645,307,131.20	358,219	4,739,909