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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2018

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			13.43010		13.37220			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.43370		13.37750			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.44070		13.38450			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.44770		13.39150			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.44940		13.39320			0.0000	13,449.40	1	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.45290		13.39670			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.45990		13.40360			0.0000	26,919,800.00	2,000	3,367
\$ / R On 02/08/2018 Foreign Exchange Future			13.46340		13.40710			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.47210		13.41580			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.48260		13.42620			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.48610		13.42970			0.0000	18,880,540.00	1,400	6,070
\$ / R On 20/08/2018 Foreign Exchange Future			13.49490		13.43850			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.51410		13.45770			0.0000	0.00	0	3,404
\$ / R On 03/09/2018 Foreign Exchange Future			13.51940		13.46290			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.53690		13.48040			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.54390		13.48730			0.0000	620,920,095.50	45,845	501,810
\$ / R On 25/09/2018 Foreign Exchange Future			13.55790		13.50120			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.56320		13.50640			0.0000	0.00	0	4,137
\$ / R On 02/10/2018 Foreign Exchange Future			13.57020		13.51330			0.0000	0.00	0	55
\$ / R On 25/10/2018 Foreign Exchange Future			13.61050		13.55310			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.61750		13.56000			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			13.62100		13.56350			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.62270		13.56520			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.62970		13.57210			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.64370		13.58590			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.64900		13.59110			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.67350		13.61540			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.69270		13.63440			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.69800		13.63960			0.0000	15,451,344.00	1,128	71,899
\$ / R	On	21/12/2018	Foreign Exchange Future			13.71020		13.65170			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.72770		13.66900			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.73120		13.67250			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.78000		13.72040			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.78170		13.72210			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.80430		13.74420			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.83030		13.76980			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.86160		13.80040			0.0000	0.00	0	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			13.87720		13.81570			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.88070		13.81910			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.88760		13.82590			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.93640		13.87400			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.99070		13.92750			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.99590		13.93270			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.01510		13.95170			0.0000	0.00	0	15,410
\$ / R	On	28/06/2019	Foreign Exchange Future			14.03960		13.97590			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.04490		13.98110			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.04840		13.98450			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.09960		14.03540			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.10150		14.03730			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.15640		14.09120			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.16210		14.09680			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.18860		14.12280			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.21510		14.14880			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.21890		14.15250			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.27380		14.20650			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32870		14.26040			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.33430		14.26590			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.35520		14.28640			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.38920		14.31990			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.39300		14.32360			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.44790		14.37750			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.50660		14.43510			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.56520		14.49280			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.61630		14.54300			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.68070		14.60620			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.69960		14.62480			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.79220		14.71590			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			14.90090		14.82320			0.0000	0.00	0	0
Total \$ / R Future												682,185,228.90	50,374	798,735
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			422.33040	360.737	23.11	0.9854	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			4.53040	0.837	23.11	0.0146	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			353.80590	297.325	16.87	0.8465	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			21.30590	21.025	16.87	0.1535	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			442.16930	387.245	16.41	0.8439	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			26.66930	27.945	16.41	0.1561	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,328.66610	2,272.411	25.53	0.9994	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.16610	0.111	25.53	0.0006	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			4.96550	4.449	19.18	0.0245	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,063.46550	1,006.749	19.18	0.9755	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,548.60550	2,492.368	26.62	0.9996	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.10550	0.068	26.62	0.0004	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			810.08280	753.260	17.86	0.9427	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			11.58280	10.960	17.86	0.0573	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			122.16640	133.611	14.97	0.4549	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			228.96640	184.211	14.97	0.5451	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			906.87080	850.048	18.37	0.9523	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			10.07080	9.448	18.37	0.0477	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.35980	0.795	20.11	0.0044	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,338.05980	1,393.695	20.11	0.9956	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			0.00000	287.136	14.92	0.6922	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			0.00000	84.236	14.92	0.3078	1,684,722.00	20,000	20,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			252.98390	210.693	15.09	0.5265	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			156.58390	170.593	15.09	0.4735	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,916.76870	2,860.383	26.86	0.9988	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.36870	0.283	26.86	0.0012	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,416.98740	2,360.594	24.06	0.9978	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.58740	0.494	24.06	0.0022	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			449.61820	491.702	13.95	0.8601	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			46.01820	31.802	13.95	0.1399	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			471.58800	420.068	16.27	0.7376	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			75.18800	79.969	16.27	0.2624	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			12.32960	8.937	14.84	0.0439	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			759.42960	812.337	14.84	0.9561	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			91.93010	97.915	16.49	0.2707	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			536.13010	485.815	16.49	0.7293	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,764.84650	2,708.420	23.28	0.9979	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.64650	0.520	23.28	0.0021	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			7.03780	5.875	16.93	0.0247	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,102.83780	1,157.974	16.93	0.9753	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,219.18870	1,163.547	18.65	0.9217	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			25.38870	26.147	18.65	0.0783	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			0.00000	288.781	15.30	0.5303	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	15/08/2018	Foreign Exchange Option	13.55	Call			0.00000	224.881	15.30	0.4697	23,837.42	106	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			280.50350	243.428	15.10	0.4805	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			240.20350	259.528	15.10	0.5195	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			0.00000	279.161	15.05	0.5449	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			0.00000	223.061	15.05	0.4551	23,644.47	106	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			346.36820	305.772	15.23	0.5280	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			224.86820	240.672	15.23	0.4720	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,596.22510	2,539.750	19.89	0.9886	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.92510	3.851	19.89	0.0114	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			574.15640	612.431	14.39	0.7727	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			116.45640	98.331	14.39	0.2273	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			427.86770	385.849	15.47	0.5573	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			235.56770	249.949	15.47	0.4427	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			532.08900	486.528	15.90	0.6265	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			189.78900	200.628	15.90	0.3735	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,115.08290	3,058.390	21.86	0.9929	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.78290	2.490	21.86	0.0071	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			26.47380	22.836	14.36	0.0680	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,019.37380	1,072.236	14.36	0.9320	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			254.18070	225.720	14.76	0.3758	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			434.58070	462.620	14.76	0.6242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			64.72210	66.606	18.33	0.1287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,437.42210	1,382.706	18.33	0.8713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			63.84110	65.778	18.35	0.1272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,446.54110	1,391.878	18.35	0.8728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			65.61500	67.443	18.30	0.1301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,428.31500	1,373.543	18.30	0.8699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,664.08400	2,608.098	20.60	0.9731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.38400	11.998	20.60	0.0269	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			737.71410	780.796	14.15	0.8136	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			100.41410	86.896	14.15	0.1864	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,489.40210	2,545.915	19.26	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.10210	2.015	19.26	0.0055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			658.10640	697.893	14.30	0.7719	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			130.80640	113.993	14.30	0.2281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,696.76760	1,641.726	18.85	0.9081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			44.06760	45.626	18.85	0.0919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,025.75540	1,075.099	13.72	0.9168	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			38.45540	31.199	13.72	0.0832	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			930.66510	978.224	13.86	0.8896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			53.36510	44.324	13.86	0.1104	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,496.96320	2,441.064	20.30	0.9669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			14.26320	14.964	20.30	0.0331	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,565.69460	2,509.758	20.42	0.9696	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			12.99460	13.658	20.42	0.0304	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			897.04690	943.909	13.91	0.8785	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			59.74690	50.009	13.91	0.1215	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			454.43800	413.985	15.31	0.5339	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			291.73800	307.885	15.31	0.4661	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			264.56380	278.824	15.52	0.4324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			507.26380	464.924	15.52	0.5676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,536.86220	3,480.073	22.08	0.9906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			4.16220	3.973	22.08	0.0094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			416.45160	442.749	14.81	0.5971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			289.15160	258.849	14.81	0.4029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,605.02320	2,549.066	20.49	0.9710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.32320	12.966	20.49	0.0290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,743.29180	1,799.160	15.57	0.9842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			5.99180	5.260	15.57	0.0158	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			475.28900	505.381	14.67	0.6473	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			237.98900	211.480	14.67	0.3527	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,812.15040	2,755.991	20.86	0.9776	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			9.45040	9.891	20.86	0.0224	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,644.27370	1,699.952	15.07	0.9815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			6.97370	6.052	15.07	0.0185	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,496.11710	1,551.423	14.33	0.9765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			8.81710	7.523	14.33	0.0235	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			260.53230	232.294	14.73	0.3754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			447.83230	476.194	14.73	0.6246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,892.10190	1,948.189	16.30	0.9873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			4.80190	4.289	16.30	0.0127	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,207.07570	1,259.131	13.47	0.9541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			19.77570	15.231	13.47	0.0459	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,991.45880	2,047.659	16.80	0.9891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			4.15880	3.759	16.80	0.0109	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			82.30350	70.352	14.06	0.1586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			799.60350	844.252	14.06	0.8414	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			362.46040	327.449	14.99	0.4671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			349.76040	371.349	14.99	0.5329	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,792.86100	1,848.810	15.81	0.9853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			5.56100	4.910	15.81	0.0147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			16.49480	12.513	13.41	0.0389	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,253.79480	1,306.413	13.41	0.9611	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,594.83340	1,650.401	14.83	0.9800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			7.53340	6.501	14.83	0.0200	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,011.34230	2,067.562	16.90	0.9894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			4.04230	3.662	16.90	0.0106	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			872.19480	918.521	13.94	0.8698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			64.89480	54.621	13.94	0.1302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			216.64290	191.860	14.60	0.3301	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			503.94290	535.760	14.60	0.6699	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			88.79460	76.263	14.09	0.1687	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			776.09460	820.163	14.09	0.8313	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			143.22400	125.143	14.35	0.2442	0.00	0	73,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			630.52400	669.043	14.35	0.7558	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			715.46360	757.679	14.19	0.8026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			108.16360	93.780	14.19	0.1974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,043.43100	1,093.078	13.69	0.9213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			36.13100	29.178	13.69	0.0787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,317.30000	5,373.900	22.43	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.43	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			956.22580	1,004.291	13.82	0.8975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			48.92580	40.391	13.82	0.1025	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,133.39590	1,184.454	13.57	0.9410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			26.09590	20.554	13.57	0.0590	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,115.20240	1,165.992	13.60	0.9374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			27.90240	22.092	13.60	0.0626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			492.33600	523.464	14.63	0.6609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			225.03600	199.565	14.63	0.3391	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			422.71900	383.522	15.18	0.5121	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			310.01900	327.422	15.18	0.4879	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,291.68060	1,237.556	17.94	0.8459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			78.98060	81.456	17.94	0.1541	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			189.66320	198.661	16.22	0.3306	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			702.36320	654.761	16.22	0.6694	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,566.11210	1,511.355	18.60	0.8910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			53.41210	55.255	18.60	0.1090	0.00	0	4,000
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,606.91640	2,550.612	20.55	0.9624	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			18.11640	18.512	20.55	0.0376	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			667.93460	706.575	14.46	0.7466	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			161.53460	143.375	14.46	0.2534	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			558.57390	516.412	15.72	0.5716	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			284.97390	299.612	15.72	0.4284	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			572.26720	529.686	15.76	0.5790	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			278.66720	292.886	15.76	0.4210	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,301.55080	3,244.980	21.30	0.9826	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.95080	8.180	21.30	0.0174	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,760.79800	2,704.542	20.90	0.9649	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			17.19800	17.742	20.90	0.0351	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			99.95500	87.729	14.19	0.1726	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			853.25500	897.929	14.19	0.8274	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,123.43140	1,073.258	17.20	0.7354	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			186.53140	193.758	17.20	0.2646	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,615.54110	1,562.278	18.33	0.8291	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			115.54110	119.778	18.33	0.1709	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			698.60880	655.935	15.97	0.5829	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			332.10880	346.935	15.97	0.4171	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,476.45240	3,419.272	21.27	0.9665	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			19.95240	20.272	21.27	0.0335	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,940.19940	2,883.727	20.68	0.9452	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			33.69940	34.727	20.68	0.0548	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			768.96430	806.285	14.48	0.7330	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			205.46430	185.285	14.48	0.2670	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			610.46930	570.128	15.69	0.5425	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			373.96930	391.128	15.69	0.4575	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			147.39120	132.195	14.29	0.2080	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			902.59120	944.895	14.29	0.7920	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,266.07390	3,208.515	21.02	0.9557	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			28.17390	28.215	21.02	0.0443	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			26.42440	25.241	15.00	0.0505	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,698.52440	1,754.941	15.00	0.9495	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			366.93340	383.197	15.78	0.4432	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			654.83340	613.497	15.78	0.5568	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,440.26610	1,388.567	17.81	0.7785	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			166.16610	172.267	17.81	0.2215	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			21.99780	20.717	15.48	0.0397	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,943.09780	1,999.717	15.48	0.9603	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,766.60090	2,824.672	17.53	0.9887	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.50090	5.672	17.53	0.0113	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			311.02780	284.924	14.77	0.3413	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			682.12780	713.924	14.77	0.6587	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,134.87830	3,078.298	20.77	0.9304	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			50.27830	51.798	20.77	0.0696	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			853.16100	889.693	14.46	0.7275	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			237.76100	216.193	14.46	0.2725	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			828.02200	784.271	16.16	0.5950	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			363.42200	377.771	16.16	0.4050	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			638.74990	599.321	15.62	0.5183	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			454.14990	472.821	15.62	0.4817	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,729.74540	3,672.983	21.96	0.9509	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			35.14540	36.483	21.96	0.0491	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			555.32520	519.587	15.32	0.4677	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			539.72520	562.287	15.32	0.5323	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,171.53590	2,117.737	18.93	0.8531	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			115.93590	120.437	18.93	0.1469	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,409.78870	2,355.280	19.31	0.8734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			99.38870	103.280	19.31	0.1266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,027.68240	2,084.101	15.14	0.9549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			28.08240	26.101	15.14	0.0451	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,645.49470	3,589.395	21.63	0.9401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,638.82170	1,587.694	18.02	0.7772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			191.31650	198.699	17.99	0.2257	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,621.71650	1,570.699	17.99	0.7743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			250.41080	259.328	17.28	0.2848	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,462.67300	1,513.652	14.12	0.8955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			73.07300	65.652	14.12	0.1045	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			189.86330	197.192	18.00	0.2243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,630.26330	1,579.192	18.00	0.7757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			188.42170	195.694	18.02	0.2228	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			95.87870	99.640	19.38	0.1225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,507.42590	1,559.050	14.20	0.9021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			67.82590	61.050	14.20	0.0979	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,057.31680	1,010.330	16.66	0.6523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			316.91680	328.330	16.66	0.3477	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,310.81080	1,261.328	17.28	0.7152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			200.29060	207.548	17.88	0.2345	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,980.75630	1,927.791	18.60	0.8276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			140.35630	145.791	18.60	0.1724	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			524.15860	544.942	15.42	0.5166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			594.55860	556.942	15.42	0.4834	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,456.27870	2,401.640	19.38	0.8775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			328.94250	340.930	16.57	0.3586	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,114.21160	1,156.802	14.20	0.8102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			154.61160	138.802	14.20	0.1898	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			528.10510	549.060	15.40	0.5195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			588.50510	551.060	15.40	0.4805	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,570.69060	1,519.548	17.88	0.7655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			449.71730	417.932	15.06	0.4072	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,179.63770	2,125.873	18.93	0.8509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			119.23770	123.873	18.93	0.1491	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,998.67820	1,945.632	18.63	0.8299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			138.27820	143.632	18.63	0.1701	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,019.34250	972.930	16.57	0.6414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			58.31440	52.707	14.37	0.0858	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,690.40660	1,638.954	18.11	0.7858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			180.00660	186.954	18.11	0.2142	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			493.58930	513.031	15.57	0.4941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			643.98930	605.031	15.57	0.5059	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			639.31730	665.931	15.06	0.5928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			51.57040	46.791	14.51	0.0770	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			759.38640	790.811	14.74	0.6616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			339.78640	312.811	14.74	0.3384	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			637.71350	598.920	15.55	0.5031	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			497.31350	516.920	15.55	0.4969	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,597.91440	1,650.707	14.37	0.9142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			241.47790	250.072	17.38	0.2761	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,229.79740	1,181.001	17.08	0.6968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			269.39740	279.000	17.08	0.3032	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,152.30100	2,098.634	18.89	0.8479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			121.90100	126.634	18.89	0.1521	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	12.02	Call			1,671.17040	1,724.791	14.51	0.9230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			303.12150	313.963	16.77	0.3350	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			872.55190	828.580	16.20	0.5949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			382.15190	396.580	16.20	0.4051	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,245.87770	1,196.939	17.12	0.7005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			265.47770	274.939	17.12	0.2995	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,351.87790	1,302.072	17.38	0.7239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			172.79980	155.859	14.25	0.2071	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,782.34770	1,837.039	14.71	0.9347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			42.74770	39.039	14.71	0.0653	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,237.82820	1,188.962	17.10	0.6986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			267.42820	276.962	17.10	0.3014	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,103.52150	1,055.964	16.77	0.6650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			33.62200	31.000	14.96	0.0529	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			475.82130	443.020	15.12	0.4220	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			615.42130	641.020	15.12	0.5780	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,689.59650	1,743.408	14.54	0.9250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			49.99650	45.408	14.54	0.0750	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,062.39980	1,103.859	14.25	0.7929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			142.46570	127.447	14.16	0.1779	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			781.82310	739.634	15.96	0.5623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			421.42310	437.634	15.96	0.4377	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			828.82160	862.816	14.57	0.6972	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			289.22160	264.816	14.57	0.3028	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,923.22200	1,979.000	14.96	0.9471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			201.82780	209.022	17.86	0.2360	0.00	0	16,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,351.27580	1,398.406	13.97	0.8755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			91.67580	80.406	13.97	0.1245	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,426.67430	1,376.327	17.55	0.7391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			226.27430	234.327	17.55	0.2609	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,152.06570	1,195.447	14.16	0.8221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			489.89220	509.170	15.59	0.4913	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			250.69860	228.439	14.43	0.2738	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			890.29860	926.439	14.43	0.7262	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			353.16430	325.550	14.78	0.3473	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			742.76430	773.550	14.78	0.6527	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,562.22780	1,511.022	17.86	0.7640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			218.29240	226.063	17.65	0.2528	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			114.05460	101.035	14.06	0.1488	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,253.65460	1,299.035	14.06	0.8512	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			747.99120	706.534	15.86	0.5493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			437.59120	454.534	15.86	0.4507	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			650.29220	611.170	15.59	0.5087	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			45.09470	47.395	21.63	0.0599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			915.81350	953.564	14.40	0.7374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			236.21350	215.564	14.40	0.2626	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	13.20	Put		331.03160	304.484	14.71	0.3324	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		770.63160	802.484	14.71	0.6676	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,468.69240	1,418.063	17.65	0.7472	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		337.35590	310.713	14.70	0.3317	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		789.05590	820.913	14.70	0.6683	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		1,352.66650	1,303.140	17.32	0.7169	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		254.36650	263.340	17.32	0.2831	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		734.07340	763.862	14.84	0.6391	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		382.37340	353.662	14.84	0.3609	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		1,279.40700	1,230.467	17.15	0.7010	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		271.10700	280.667	17.15	0.2990	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		933.25710	969.142	14.38	0.7257	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		264.25710	241.442	14.38	0.2743	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		943.89740	899.436	16.23	0.6023	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		392.89740	407.137	16.23	0.3977	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		660.93900	621.892	15.48	0.4984	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		529.93900	549.592	15.48	0.5016	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,959.25120	3,902.011	21.93	0.9409	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		48.25120	49.711	21.93	0.0591	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,326.55940	3,269.798	20.68	0.9195	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		65.55940	67.498	20.68	0.0805	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		231.58090	211.496	14.31	0.2483	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		1,004.08090	1,042.696	14.31	0.7517	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		271.33920	249.815	14.38	0.2634	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,041.73920	1,079.815	14.38	0.7366	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		221.39940	202.245	14.27	0.2256	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,153.49940	1,193.945	14.27	0.7744	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,011.74380	1,048.991	14.43	0.7242	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		289.64380	267.291	14.43	0.2758	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		1,076.10590	1,030.064	16.44	0.6119	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		418.20590	431.764	16.44	0.3881	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,648.35210	1,596.624	17.67	0.7225	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		292.55210	300.924	17.67	0.2775	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		1,191.32420	1,143.417	16.62	0.6183	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		441.12420	453.717	16.62	0.3817	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		254.07210	234.151	14.35	0.2378	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,193.87210	1,234.451	14.35	0.7622	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,080.97210	1,118.968	14.47	0.7238	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		311.17210	288.668	14.47	0.2762	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,830.94240	1,884.334	13.95	0.8968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		90.54240	82.734	13.95	0.1032	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,476.40240	3,537.706	15.63	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		6.00240	6.106	15.63	0.0097	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		620.86600	639.784	15.86	0.4851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		870.46600	828.184	15.86	0.5149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,058.38620	2,114.923	13.86	0.9280	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			57.98620	53.323	13.86	0.0720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,284.90150	1,326.850	14.31	0.7759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			244.50150	225.250	14.31	0.2241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			522.39470	490.018	15.00	0.3802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			872.79470	901.618	15.00	0.6198	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,332.91010	2,391.902	13.76	0.9552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			32.51010	30.302	13.76	0.0448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,732.68400	1,678.964	17.68	0.7112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			333.08400	340.564	17.68	0.2888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,112.34970	2,169.473	13.84	0.9342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			51.94970	47.873	13.84	0.0658	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,167.54170	1,119.978	16.51	0.5991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			487.94170	501.578	16.51	0.4009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,039.07200	993.569	16.24	0.5653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			539.47200	555.169	16.24	0.4347	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			735.77730	759.440	15.42	0.5506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			685.37730	647.840	15.42	0.4494	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,536.82260	1,484.751	17.29	0.6778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			377.22260	386.351	17.29	0.3222	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			691.18100	712.815	15.57	0.5260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			750.78100	711.215	15.57	0.4740	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			867.87020	896.512	15.02	0.6174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			527.47020	494.912	15.02	0.3826	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,939.29990	1,885.204	18.01	0.7432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			289.69990	296.804	18.01	0.2568	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			313.18180	320.891	17.84	0.2744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,822.78180	1,769.291	17.84	0.7256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,015.22550	1,960.776	18.12	0.7540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			275.62550	282.377	18.12	0.2460	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,497.59370	1,543.878	14.11	0.8326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			167.19370	152.278	14.11	0.1674	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			311.43720	319.103	17.85	0.2731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,831.03720	1,777.503	17.85	0.7269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			309.70310	317.322	17.86	0.2718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,839.30310	1,785.722	17.86	0.7282	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			118.50030	108.329	14.00	0.1263	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,724.20030	1,775.529	14.00	0.8737	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,312.87360	1,262.134	16.77	0.6252	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			461.97360	472.834	16.77	0.3748	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			331.69790	308.430	14.50	0.2757	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,150.79790	1,189.130	14.50	0.7243	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			352.75680	328.161	14.53	0.2863	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,128.65680	1,165.761	14.53	0.7137	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,447.80880	1,395.660	16.94	0.6323	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			481.80880	492.060	16.94	0.3677	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			323.43560	301.450	14.49	0.2584	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,277.43560	1,317.850	14.49	0.7416	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,225.76850	1,264.930	14.54	0.7254	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			351.76850	328.530	14.54	0.2746	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			569.11370	534.671	15.04	0.3787	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			953.11370	981.071	15.04	0.6213	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,298.68740	1,337.897	14.59	0.7267	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			371.18740	347.197	14.59	0.2733	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,582.08800	1,528.645	17.12	0.6388	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			499.58800	509.345	17.12	0.3612	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			424.57300	398.267	14.68	0.3006	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,212.07300	1,248.967	14.68	0.6994	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			123.77540	113.313	13.58	0.1208	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,916.47540	1,969.213	13.58	0.8792	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			371.28360	347.760	14.59	0.2687	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,319.74440	2,262.135	18.23	0.7385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			351.44440	357.235	18.23	0.2615	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			899.09170	923.179	15.49	0.5650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			777.39170	738.079	15.49	0.4350	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,012.23560	1,956.104	17.80	0.6988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			370.43030	376.662	18.09	0.2738	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,184.28480	1,219.903	14.76	0.6814	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			472.58480	444.803	14.76	0.3186	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,438.14920	1,386.409	16.81	0.6043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			569.84920	581.509	16.81	0.3957	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,342.98360	1,382.860	14.59	0.7313	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			634.71230	648.981	16.48	0.4325	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			427.93550	401.965	14.69	0.2973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,249.63550	1,287.065	14.69	0.7027	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,495.56970	1,539.107	14.45	0.7734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			293.86970	274.007	14.45	0.2266	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,218.73030	2,161.562	18.09	0.7262	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,271.42190	3,335.206	13.38	0.9849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.72190	10.106	13.38	0.0151	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,831.20630	1,881.326	13.80	0.8558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			159.50630	146.226	13.80	0.1442	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,263.01230	1,213.881	16.48	0.5675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			401.18980	408.148	17.88	0.2933	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			699.10870	715.808	16.20	0.4672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,117.40870	1,070.708	16.20	0.5328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			695.88500	712.466	16.22	0.4655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,124.18500	1,077.366	16.22	0.5345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			413.93560	421.204	17.80	0.3012	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			702.34870	719.173	16.19	0.4689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,110.64870	1,064.073	16.19	0.5311	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			878.33410	901.641	15.56	0.5555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			806.63410	766.541	15.56	0.4445	0.00	0	12,450

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	15.62	Put			2,069.48980	2,013.048	17.88	0.7067	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			386.38150	362.580	14.63	0.2718	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,362.28150	1,402.180	14.63	0.7282	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,707.22540	1,652.652	17.26	0.6451	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			513.12540	522.252	17.26	0.3549	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			460.83640	433.770	14.74	0.3069	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,251.93640	1,288.670	14.74	0.6931	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,761.70170	2,702.205	18.76	0.7748	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			306.20170	310.605	18.76	0.2252	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,114.91320	1,145.594	14.98	0.6435	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			580.41320	547.194	14.98	0.3565	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			404.73750	380.717	14.71	0.2699	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,440.13750	1,480.317	14.71	0.7301	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,841.97450	1,786.411	17.48	0.6480	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			537.37450	546.011	17.48	0.3520	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			499.80210	471.781	14.86	0.3125	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,297.10210	1,333.281	14.86	0.6875	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,984.44460	1,928.459	17.73	0.6524	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			555.64460	564.859	17.73	0.3476	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			420.98010	397.071	14.80	0.2680	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,512.18010	1,553.470	14.80	0.7320	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			538.21680	509.338	14.99	0.3169	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,345.01680	1,381.438	14.99	0.6831	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,285.61370	1,318.598	15.16	0.6562	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			622.81370	589.998	15.16	0.3438	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,392.10090	3,456.453	13.19	0.9776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.30090	17.853	13.19	0.0224	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,877.53380	1,919.658	14.03	0.8177	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			254.73380	231.058	14.03	0.1823	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,290.66210	1,324.142	15.15	0.6579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			617.86210	585.542	15.15	0.3421	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,262.60760	2,205.289	18.12	0.6807	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			515.40760	523.889	18.12	0.3193	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,295.73630	1,329.710	15.14	0.6596	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			612.93630	581.110	15.14	0.3404	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			435.11060	411.496	14.86	0.2656	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,583.91060	1,626.596	14.86	0.7344	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,108.54920	2,052.018	17.91	0.6542	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			577.34920	587.118	17.91	0.3458	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			571.14610	541.414	15.11	0.3194	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,393.64610	1,430.314	15.11	0.6806	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			611.31750	580.360	15.21	0.3247	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,427.81750	1,464.160	15.21	0.6753	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,655.59690	1,698.946	14.92	0.7368	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			449.09690	425.146	14.92	0.2632	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,256.91030	2,199.947	18.12	0.6584	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			593.41030	603.747	18.12	0.3416	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			611.90800	622.550	18.29	0.3396	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			460.86620	436.885	14.96	0.2609	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,721.26620	1,765.585	14.96	0.7391	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,381.50800	2,323.850	18.29	0.6604	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			647.50880	616.367	15.32	0.3276	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,473.40880	1,510.667	15.32	0.6724	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,916.95530	5,852.031	21.70	0.8751	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			203.35530	207.231	21.70	0.1249	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			680.93620	692.918	18.04	0.3667	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,204.53620	2,147.718	18.04	0.6333	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			678.78880	690.715	18.05	0.3657	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,212.38880	2,155.515	18.05	0.6343	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			683.09850	695.130	18.03	0.3677	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,196.69850	2,139.930	18.03	0.6323	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,520.46710	2,461.684	18.44	0.6629	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			630.36710	640.883	18.44	0.3371	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			473.25180	448.144	14.99	0.2582	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,793.15180	1,837.345	14.99	0.7418	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			683.61430	651.156	15.41	0.3302	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,517.21430	1,554.156	15.41	0.6698	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			718.41060	684.262	15.49	0.3328	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,555.91060	1,592.162	15.49	0.6672	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			751.88900	717.068	15.56	0.3347	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,596.98900	1,633.668	15.56	0.6653	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			785.57230	748.901	15.62	0.3364	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,638.37230	1,674.101	15.62	0.6636	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			816.28200	779.784	15.68	0.3386	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,669.28200	1,706.084	15.68	0.6614	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			849.83080	812.753	15.74	0.3395	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,716.03080	1,753.453	15.74	0.6605	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,177.87240	1,202.017	17.24	0.4962	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,713.07240	1,662.417	17.24	0.5038	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,174.69300	1,198.751	17.25	0.4952	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,719.89300	1,669.151	17.25	0.5048	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,171.52400	1,195.489	17.26	0.4941	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,726.72400	1,675.889	17.26	0.5059	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,855.71510	1,803.247	17.42	0.5115	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,201.61510	1,225.447	17.42	0.4885	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,309.45610	1,335.360	17.44	0.5054	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,836.25610	1,784.460	17.44	0.4946	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,306.24600	1,332.066	17.45	0.5044	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,843.04600	1,791.166	17.45	0.4956	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,312.66720	1,338.654	17.43	0.5063	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,829.46720	1,777.754	17.43	0.4937	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 Option											1,732,203.88	20,212	3,090,900
Total \$ / R											683,917,432.78	70,586	3,889,635
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			13.54390		13.48730			0.0000	0.00	0	340
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.69800		13.63960			0.0000	0.00	0	15
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			13.86160		13.80040			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.01510		13.95170			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	355
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			18,733.22210	19,616.879	16.24	0.3272	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			71,003.22210	66,226.880	16.24	0.6728	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			18,503.19530	19,370.513	16.27	0.3239	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			71,773.19530	66,980.513	16.27	0.6761	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			18,966.31820	19,866.111	16.22	0.3306	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			70,236.31820	65,476.111	16.22	0.6694	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			215,230.10130	209,863.443	18.89	0.8479	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			12,190.10130	12,663.443	18.89	0.1521	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			17,329.73280	17,998.970	18.18	0.2073	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			173,369.73280	168,198.970	18.18	0.7927	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			17,198.86480	17,862.980	18.20	0.2059	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			174,238.86480	169,062.980	18.20	0.7941	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			17,461.91280	18,136.064	18.17	0.2086	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			172,501.91280	167,336.064	18.17	0.7914	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			62,790.94680	64,710.276	15.83	0.4893	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			85,750.94680	81,550.276	15.83	0.5107	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			62,437.74900	64,343.051	15.84	0.4872	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			86,397.74900	82,183.051	15.84	0.5128	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			63,146.20460	65,079.169	15.81	0.4915	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			85,106.20460	80,919.169	15.81	0.5085	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			69,910.87490	71,580.843	16.20	0.4672	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			111,740.87490	107,070.843	16.20	0.5328	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			69,588.50330	71,246.654	16.22	0.4655	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			112,418.50330	107,736.654	16.22	0.5345	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			70,234.87440	71,917.248	16.19	0.4689	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			111,064.87440	106,407.248	16.19	0.5311	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	355
£ / R	On 17/09/2018	Foreign Exchange Future			17.99570		17.94990			0.0000	1,979,527.00	110	226,821
£ / R	On 14/12/2018	Foreign Exchange Future			18.27210		18.22470			0.0000	182,721.00	10	7,437
£ / R	On 18/03/2019	Foreign Exchange Future			18.57730		18.52620			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.86390		18.80960			0.0000	0.00	0	6,543

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												2,162,248.00	120	245,733
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			323.87230	333.059	14.38	0.4227	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			623.97230	587.359	14.38	0.5773	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			320.49180	329.530	14.40	0.4194	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			630.59180	593.830	14.40	0.5806	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			327.28100	336.623	14.37	0.4261	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			617.38100	580.923	14.37	0.5739	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			733.53910	749.477	14.14	0.5543	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			628.83910	597.377	14.14	0.4457	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			728.71620	744.512	14.14	0.5520	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			634.01620	602.412	14.14	0.4480	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			738.38580	754.472	14.13	0.5567	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			623.68580	592.372	14.13	0.4433	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,036.45180	1,056.711	14.98	0.5727	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			810.25180	779.411	14.98	0.4273	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,031.63370	1,051.773	14.98	0.5710	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			815.43370	784.473	14.98	0.4290	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,041.28780	1,061.667	14.98	0.5745	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			805.08780	774.367	14.98	0.4255	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,224.94830	1,246.666	15.66	0.5628	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,045.34830	1,012.766	15.66	0.4372	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,220.37180	1,241.979	15.66	0.5614	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,050.77180	1,018.079	15.66	0.4386	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,229.53210	1,251.366	15.65	0.5642	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,039.93210	1,007.466	15.65	0.4358	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												2,162,248.00	120	245,733
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12224		0.12178			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12443		0.12396			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12693		0.12643			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12929		0.12877			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			130.51790	119.735	18.03	0.2260	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			952.61790	895.935	18.03	0.7740	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			47.01470	38.538	21.47	0.0782	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,869.11470	1,814.738	21.47	0.9218	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			438.64520	441.007	15.18	0.6235	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			260.74520	217.207	15.18	0.3765	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			742.85280	744.209	15.42	0.6591	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			347.05280	301.109	15.42	0.3409	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			359.51450	347.572	17.62	0.3736	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	0.13	Put			963.71450	904.472	17.62	0.6264	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,435.71110	1,471.620	12.61	0.9378	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			39.91110	28.520	12.61	0.0622	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,102.71540	1,131.191	18.00	0.6742	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			459.51540	437.991	18.00	0.3258	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			637.85700	646.602	18.66	0.4691	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			994.65700	953.402	18.66	0.5309	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,790.29550	1,835.103	17.35	0.8574	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			147.09550	141.903	17.35	0.1426	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			850.00810	839.703	17.60	0.5208	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			973.00810	911.003	17.60	0.4792	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			542.93020	526.418	18.79	0.3632	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,665.93020	1,597.718	18.79	0.6368	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,302.51840	1,305.491	15.73	0.7150	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			425.51840	376.791	15.73	0.2850	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			15.74870		15.68250			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.75180		15.68570			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.79610		15.73030			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.95040		15.88480			0.0000	9,570,240.00	600	138,368
€ / R	On	25/09/2018	Foreign Exchange Future			15.97690		15.91100			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.24370		16.17720			0.0000	32,487,400.00	2,000	23,982
€ / R	On	18/03/2019	Foreign Exchange Future			16.57330		16.50250			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.88690		16.81360			0.0000	0.00	0	5,256
Total € / R Future												42,057,640.00	2,600	172,481
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.70580	0.187	20.21	0.0017	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			983.20580	1,048.887	20.21	0.9983	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			97.89660	62.368	14.08	0.3303	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			153.59660	184.168	14.08	0.6697	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			37.81300	30.296	13.86	0.1187	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			558.11300	616.396	13.86	0.8813	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			407.34630	434.780	13.97	0.5536	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			95.83810	99.599	16.52	0.1694	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.37870	11.729	14.16	0.0304	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			344.38760	365.751	14.18	0.4920	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			459.58760	415.351	14.18	0.5080	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,021.16510	962.438	15.82	0.7552	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			145.96510	152.838	15.82	0.2448	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,313.29620	1,251.590	16.48	0.8271	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			372.54630	334.380	13.97	0.4464	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,681.16410	3,615.289	20.53	0.9880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			5.96410	5.689	20.53	0.0120	0.00	0	86,824

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	17.11	Call			96.96040	100.787	16.50	0.1712	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,322.16040	1,260.387	16.50	0.8288	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.25040	1.347	24.89	0.0027	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,389.30130	2,455.006	17.18	0.9889	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.50130	4.606	17.18	0.0111	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,646.17870	1,712.129	14.16	0.9696	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,331.03810	1,269.199	16.52	0.8306	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			98.09620	101.990	16.48	0.1729	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,746.45040	5,680.947	24.89	0.9973	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			524.38900	478.728	14.38	0.5298	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			345.38900	365.628	14.38	0.4702	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			191.86830	197.636	16.94	0.2057	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,914.66830	1,853.936	16.94	0.7943	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			194.54430	200.233	16.91	0.2081	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,897.34430	1,836.533	16.91	0.7919	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			193.20290	198.931	16.92	0.2069	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,906.00290	1,845.231	16.92	0.7931	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			966.66350	1,003.916	14.12	0.6143	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			594.16350	560.617	14.12	0.3857	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			961.77230	998.805	14.13	0.6122	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			599.27230	565.505	14.13	0.3878	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			956.90360	993.711	14.14	0.6101	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			604.40360	570.411	14.14	0.3899	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			935.83760	963.798	14.76	0.5311	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			992.23760	946.898	14.76	0.4689	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			931.94780	959.746	14.77	0.5295	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			998.34780	952.846	14.77	0.4705	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			939.73750	967.860	14.75	0.5327	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			986.13750	940.960	14.75	0.4673	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												42,057,640.00	2,600	502,285
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.03310		10.06400			0.0000	1,504,965.00	150	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.15090		10.18120			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.28200		10.31050			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.40750		10.43500			0.0000	0.00	0	4,929
Total AU\$ / R Future												1,504,965.00	150	28,663
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.01910	13.995	14.43	0.0542	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,063.01910	1,090.895	14.43	0.9458	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			16.60320	13.650	14.46	0.0529	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,072.60320	1,100.550	14.46	0.9471	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			16.19770	13.313	14.48	0.0517	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,082.19770	1,110.213	14.48	0.9483	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,357.21880	1,382.476	14.29	0.8997	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	14/12/2018	Foreign Exchange Option	11.47	Call			49.85600	44.700	14.26	0.1031	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,338.65600	1,363.800	14.26	0.8969	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			49.13250	44.033	14.27	0.1017	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,347.93250	1,373.133	14.27	0.8983	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			48.41880	43.376	14.29	0.1003	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			450.94530	462.450	12.40	0.5089	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			397.44410	380.546	12.42	0.4874	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			456.94410	468.546	12.42	0.5126	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			405.48710	388.391	12.38	0.4948	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			444.98710	456.391	12.38	0.5052	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			401.44530	384.450	12.40	0.4911	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			902.89180	916.933	13.77	0.6401	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			325.35920	311.968	13.78	0.3576	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			910.35920	924.468	13.78	0.6424	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			330.44960	316.924	13.75	0.3623	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			895.44960	909.424	13.75	0.6377	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			327.89180	314.433	13.77	0.3599	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,504,965.00	150	28,663
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.46730		10.41900			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.60840		10.55910			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			983.85340	1,025.741	12.00	0.9036	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			44.85340	38.441	12.00	0.0964	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			975.10070	1,016.856	12.00	0.9013	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			46.10070	39.556	12.00	0.0987	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			992.63430	1,034.649	12.00	0.9059	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			43.63430	37.349	12.00	0.0941	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			399.99180	416.855	13.50	0.4816	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			570.89180	538.455	13.50	0.5184	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			396.38550	413.086	13.51	0.4783	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			577.28550	544.686	13.51	0.5217	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			403.62600	420.656	13.48	0.4848	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			564.52600	532.256	13.48	0.5152	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			13.71490		13.64880			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.97980		13.91260			0.0000	489,293.00	35	165
CHF / R	On	18/03/2019	Foreign Exchange Future			14.28000		14.20920			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.56310		14.49030			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												489,293.00	35	1,740
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			54.10090	55.483	17.17	0.1154	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,435.30090	1,370.583	17.17	0.8846	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			53.46330	54.792	17.20	0.1141	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,444.66330	1,379.892	17.20	0.8859	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			52.83440	54.110	17.23	0.1128	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,454.03440	1,389.210	17.23	0.8872	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			914.73060	967.362	13.80	0.7495	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			212.13060	197.562	13.80	0.2505	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			907.89160	960.040	13.80	0.7469	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			215.29160	200.240	13.80	0.2531	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			921.60070	974.708	13.81	0.7521	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			209.00070	194.908	13.81	0.2479	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			585.79590	610.594	14.70	0.4832	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			836.59590	790.594	14.70	0.5168	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			582.31140	606.919	14.71	0.4810	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			843.11140	796.919	14.71	0.5190	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			578.84350	603.267	14.73	0.4788	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			849.64350	803.267	14.73	0.5212	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			737.25570	762.776	14.94	0.4989	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			966.95570	919.676	14.94	0.5011	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			733.71150	759.061	14.95	0.4971	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			973.41150	925.961	14.95	0.5029	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			730.18540	755.364	14.96	0.4953	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			979.88540	932.264	14.96	0.5047	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												489,293.00	35	1,740
CNH / R	On	17/09/2018	Foreign Exchange Future			2.02120		2.02850			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.03940		2.04620			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.05880		2.06490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07700		2.08230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			163.74930	140.472	14.28	0.2062	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,178.74930	1,228.472	14.28	0.7938	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			147.58630	125.740	14.42	0.1876	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,262.58630	1,313.740	14.42	0.8124	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			133.00570	112.522	14.55	0.1705	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,348.00570	1,400.522	14.55	0.8295	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			180.52740	188.851	12.98	0.1903	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,561.54950	1,502.660	12.91	0.7935	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			199.54950	208.660	12.91	0.2065	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	14/12/2018	Foreign Exchange Option	1.92	Call			1,482.15300	1,424.114	12.85	0.7764	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			220.15300	230.114	12.85	0.2236	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,642.52740	1,582.851	12.98	0.8097	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,030.58440	1,053.363	13.82	0.5129	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			840.03860	802.720	13.89	0.4707	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,091.03860	1,114.720	13.89	0.5293	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			802.10730	765.681	13.96	0.4547	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,153.10730	1,177.681	13.96	0.5453	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			879.58440	841.363	13.82	0.4871	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,672.78940	1,633.606	13.88	0.6645	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			649.78940	663.606	13.88	0.3355	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,611.48890	1,572.495	13.88	0.6507	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			688.48890	702.495	13.88	0.3493	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,735.53290	1,696.143	13.89	0.6782	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			612.53290	626.143	13.89	0.3218	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			2.14070		2.13230			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18080		2.17280			0.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.22610		2.21720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26900		2.25990			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			40.55590	46.466	14.84	0.0772	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,217.55590	2,139.466	14.84	0.9228	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			37.78690	43.101	15.09	0.0714	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,314.78690	2,236.101	15.09	0.9286	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			35.28590	40.063	15.33	0.0662	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,412.28590	2,333.063	15.33	0.9338	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,209.29480	1,254.667	12.76	0.7094	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			381.29480	346.667	12.76	0.2906	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,146.04500	1,189.037	12.79	0.6892	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			418.04500	381.037	12.79	0.3108	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,274.70970	1,322.445	12.73	0.7291	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			346.70970	314.445	12.73	0.2709	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			874.66120	901.839	14.36	0.4730	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,302.66120	1,240.839	14.36	0.5270	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			949.72250	979.794	14.22	0.5024	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,177.72250	1,118.794	14.22	0.4976	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			911.47240	939.449	14.28	0.4875	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,239.47240	1,178.449	14.28	0.5125	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			698.59390	664.111	14.20	0.3097	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,836.16820	1,890.763	14.20	0.6782	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			737.16820	700.763	14.20	0.3218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,779.57530	1,832.289	14.25	0.6655	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			780.57530	742.289	14.25	0.3345	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,897.59390	1,954.111	14.20	0.6903	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			1.72700		1.72030			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74910		1.74230			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77310		1.76580			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79450		1.78670			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			127.42050	132.177	17.47	0.1908	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,424.42050	1,362.177	17.47	0.8092	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			114.30400	119.268	17.64	0.1745	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,511.30400	1,449.268	17.64	0.8255	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			140.68770	146.133	17.28	0.2082	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,337.68770	1,276.133	17.28	0.7918	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,836.83490	1,896.361	14.75	0.8786	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			113.83490	105.361	14.75	0.1214	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,749.99650	1,807.914	14.62	0.8669	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			126.99650	116.914	14.62	0.1331	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,924.86110	1,985.841	14.89	0.8895	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			101.86110	94.841	14.89	0.1105	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			817.47530	840.232	15.69	0.4968	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,059.47530	1,009.232	15.69	0.5032	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			781.10870	802.803	15.80	0.4801	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,123.10870	1,071.803	15.80	0.5199	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			855.49210	879.357	15.58	0.5137	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			997.49210	948.357	15.58	0.4863	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,197.05980	1,229.471	15.37	0.5813	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			930.05980	884.471	15.37	0.4187	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,153.35830	1,184.285	15.47	0.5662	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			986.35830	939.285	15.47	0.4338	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,242.36280	1,276.286	15.28	0.5965	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			875.36280	831.286	15.28	0.4035	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			0.13290		0.13190			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13250		0.13160			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13190		0.13070			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13020		0.13000			0.0000	0.00	0	1,093

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.68830		1.68130			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.71320		1.70610			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.74030		1.73250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76590		1.75790			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.20710		9.21030			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.31570		9.31800			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.43480		9.43670			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55010		9.55060			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			39.63960	37.343	14.89	0.1296	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			749.33960	750.243	14.89	0.8704	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			38.69150	36.422	14.92	0.1268	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			758.39150	759.322	14.92	0.8732	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			37.76510	35.525	14.95	0.1240	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			767.46510	768.425	14.95	0.8760	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			534.81750	532.269	12.65	0.7097	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			146.81750	146.569	12.65	0.2903	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			528.21770	525.650	12.66	0.7050	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			150.21770	149.950	12.66	0.2950	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			541.46830	538.942	12.64	0.7144	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			143.46830	143.242	12.64	0.2856	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			490.62520	489.501	13.89	0.5155	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			395.14030	392.138	13.86	0.4916	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			478.44030	477.338	13.86	0.5084	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			391.21490	388.200	13.87	0.4880	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			484.51490	483.400	13.87	0.5120	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			387.32520	384.301	13.89	0.4845	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			390.81620	387.500	14.81	0.4225	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			760.21620	757.400	14.81	0.5775	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			387.65790	384.325	14.82	0.4199	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			767.05790	764.225	14.82	0.5801	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			393.99960	390.701	14.79	0.4252	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			753.39960	750.601	14.79	0.5748	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Future			1.31100		1.30580			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32150		1.31440			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33180		1.32400			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34080		1.33130			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			642.00000	590.000		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			742.00000	690.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			542.00000	490.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			544.00000	615.000		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			444.00000	515.000		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			644.00000	715.000		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			160.00000	82.000		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			260.00000	182.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			60.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			113.00000	208.000		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			13.00000	108.000		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			213.00000	308.000		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			1.32870		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			1.17770		1.17780			0.0000	0.00	0	145
Total QUANTO € / \$ Future												0.00	0	145
Total QUANTO € / \$												0.00	0	145
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.18080	0.12067	8.21160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12067	793.73720	608.700	14.46	0.2154	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12067	4,777.73720	4,900.700	14.46	0.7846	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12067	766.84210	587.664	14.45	0.2097	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12067	4,850.84210	4,979.664	14.45	0.7903	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12067	821.26350	630.332	14.48	0.2211	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12067	4,705.26350	4,822.332	14.48	0.7789	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12067	2,616.90210	2,275.378	15.78	0.5213	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12067	2,200.90210	2,167.378	15.78	0.4787	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.97630		9.95950			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.11300		10.09410			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.25870		10.23780			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.39760		10.37390			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			203.85600	206.978	12.71	0.4937	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			244.35600	230.678	12.71	0.5063	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			199.81330	202.806	12.74	0.4865	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			250.31330	236.506	12.74	0.5135	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			207.97050	211.558	12.70	0.5010	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			238.47050	225.258	12.70	0.4990	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			801.05230	815.092	12.32	0.8384	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			76.95230	72.092	12.32	0.1616	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			792.98630	806.933	12.32	0.8351	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			78.88630	73.933	12.32	0.1649	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			809.15440	823.288	12.32	0.8416	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			75.05440	70.288	12.32	0.1584	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			412.73890	417.406	13.44	0.4939	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			514.93890	498.706	13.44	0.5061	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			408.89190	413.479	13.46	0.4905	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			521.09190	504.779	13.46	0.5095	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			416.62280	421.368	13.43	0.4973	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			508.82280	492.668	13.43	0.5027	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			726.84970	736.657	13.29	0.6410	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			362.94970	349.057	13.29	0.3590	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			737.75620	747.774	13.26	0.6470	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			353.85620	340.174	13.26	0.3530	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			732.28670	742.199	13.28	0.6440	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			358.38670	344.599	13.28	0.3560	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 SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.73270		2.78330			0.0000	0.00	0	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.65350		2.70600			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.57020		2.62410			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.49650		2.55140			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,975
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.81830	2.785	24.12	0.0266	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			579.51830	630.085	24.12	0.9734	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.83910	2.808	24.44	0.0265	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			589.53910	640.108	24.44	0.9735	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.79850	2.762	23.80	0.0267	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			569.49850	620.062	23.80	0.9733	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			52.32780	41.141	20.33	0.2173	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			316.32780	357.641	20.33	0.7827	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			50.35250	39.530	20.36	0.2104	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			324.35250	366.030	20.36	0.7896	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			54.37360	42.813	20.30	0.2244	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			308.37360	349.313	20.30	0.7756	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			118.21530	98.261	19.01	0.3802	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			224.11530	258.061	19.01	0.6198	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			114.58590	95.260	19.03	0.3716	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			230.48590	265.060	19.03	0.6284	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			121.93270	101.343	18.98	0.3890	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			217.83270	251.143	18.98	0.6110	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			14.73910	11.876	21.49	0.0580	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			993.33910	1,045.376	21.49	0.9420	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			14.28820	11.505	21.49	0.0564	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,002.88820	1,055.005	21.49	0.9436	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			15.20340	12.258	21.49	0.0596	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			983.80340	1,035.759	21.49	0.9404	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,975
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.33590		1.33500			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28780		1.28680			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.24310		1.24110			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20590		1.20320			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									728 399 374.90	53,279	1,263,097
Total Options									1 732 203.88	20,212	3,420,704
Grand Total:									730,131,578.78	73,491	4,683,801