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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2018 Foreign Exchange Future			13.42830		13.49460			0.0000	24,170,940.00	1,800	0
\$ / R On 24/07/2018 Foreign Exchange Future			13.44110		13.49120			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.44110		13.49300			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.44470		13.49650			0.0000	0.00	0	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.45170		13.50350			0.0000	0.00	0	3,262
\$ / R On 02/08/2018 Foreign Exchange Future			13.45520		13.50700			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.46390		13.51570			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.47440		13.52620			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.47790		13.52970			0.0000	13,477,900.00	1,000	4,070
\$ / R On 20/08/2018 Foreign Exchange Future			13.48660		13.53850			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.50590		13.55770			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.51120		13.56300			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.52870		13.58050			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.53580		13.58750			0.0000	770,322,378.00	56,910	465,099
\$ / R On 25/09/2018 Foreign Exchange Future			13.54980		13.60150			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.55500		13.60680			0.0000	0.00	0	4,032
\$ / R On 02/10/2018 Foreign Exchange Future			13.56200		13.61380			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.57940		13.63130			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			13.59670		13.70130			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.60200		13.65410			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.60890		13.66110			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			13.61230		13.66460			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.61410		13.66630			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.62100		13.67330			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.63480		13.68720			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.64000		13.69240			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.66430		13.71670			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.68330		13.73580			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.68850		13.74100			0.0000	342,212.50	25	60,941
\$ / R	On	21/12/2018	Foreign Exchange Future			13.70060		13.75320			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.71790		13.77060			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.72140		13.77400			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.74900		13.80180			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.76980		13.82260			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.77150		13.82440			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.79400		13.84690			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.81990		13.87290			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.85100		13.90410			0.0000	0.00	0	5,900
\$ / R	On	27/03/2019	Foreign Exchange Future			13.86650		13.91970			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.87000		13.92310			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.87690		13.93010			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.92550		13.97880			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.98000		14.03320			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.98530		14.03850			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.00460		14.05780			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.02920		14.08240			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.03450		14.08770			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.03800		14.09120			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.08840		14.14110			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.09030		14.14300			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.14600		14.19650			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.15180		14.20200			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.17870		14.22780			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.20560		14.25370			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.20950		14.25730			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.26520		14.31080			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32100		14.36430			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.32670		14.36990			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.34790		14.39020			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.38250		14.42340			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.38630		14.42710			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.44200		14.48050			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.50160		14.53770			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.56120		14.59490			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.61310		14.64470			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.67850		14.70740			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.69770		14.72590			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.78760		14.81320			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.89760		14.92550			0.0000	0.00	0	0
Total \$ / R Future												808,313,430.50	59,735	747,527
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			306.92780	371.700	9.52	1.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1.52780	0.000	9.52	0.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,228.81590	2,278.911	39.57	0.9999	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.01590	0.011	39.57	0.0001	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			0.48760	0.102	22.60	0.0012	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			959.28760	1,009.002	22.60	0.9988	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,448.81310	2,498.912	42.97	0.9999	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.01310	0.012	42.97	0.0001	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			700.83140	749.453	20.53	0.9940	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			2.03140	0.553	20.53	0.0060	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			97.22650	61.756	14.01	0.3980	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			104.22650	120.656	14.01	0.6020	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			798.83690	849.495	20.62	0.9942	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1.83690	0.595	20.62	0.0058	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.06360	0.037	23.17	0.0003	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,436.56360	1,384.737	23.17	0.9997	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			286.72240	238.623	15.76	0.7515	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			40.22240	43.923	15.76	0.2485	878,456.00	20,000	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Call			0.00000	135.251	15.03	0.5676	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Put			0.00000	90.551	15.03	0.4324	1,811,012.00	20,000	20,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			141.25130	164.849	14.93	0.5499	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			144.75130	116.549	14.93	0.4501	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,816.53660	2,868.327	30.67	0.9998	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.03660	0.027	30.67	0.0002	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,316.56760	2,368.335	26.48	0.9998	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.06760	0.035	26.48	0.0002	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			520.00270	470.245	15.80	0.8959	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			16.50270	18.545	15.80	0.1041	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			346.69520	384.997	16.01	0.8174	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			50.19520	36.697	16.01	0.1826	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			3.71320	3.580	16.29	0.0229	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			850.71320	798.780	16.29	0.9771	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			73.10030	61.128	16.50	0.2198	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			417.40030	457.228	16.50	0.7802	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,664.56270	2,716.340	26.75	0.9989	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.26270	0.240	26.75	0.0011	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			2.58820	2.226	17.85	0.0119	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,198.28820	1,146.126	17.85	0.9881	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,107.26630	1,156.366	18.24	0.9574	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			13.46630	10.766	18.24	0.0426	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			268.43590	237.666	14.86	0.5436	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			168.73590	189.766	14.86	0.4564	0.00	0	106

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	Put			228.64940	256.076	15.16	0.5444	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			208.34940	183.976	15.16	0.4556	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			187.51980	210.266	14.93	0.4862	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			247.21980	218.166	14.93	0.5138	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			247.90530	275.302	15.06	0.5405	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			226.40530	201.902	15.06	0.4595	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,494.69050	2,546.075	20.28	0.9933	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			2.39050	1.975	20.28	0.0067	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			628.63380	584.408	14.26	0.7920	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			70.93380	78.508	14.26	0.2080	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			330.94170	361.237	15.42	0.5701	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			238.64170	217.137	15.42	0.4299	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			428.96480	463.561	15.88	0.6454	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			186.66480	169.460	15.88	0.3546	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,013.76870	3,065.435	22.57	0.9958	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.46870	1.335	22.57	0.0042	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			15.53340	16.462	14.53	0.0551	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,108.53340	1,057.662	14.53	0.9449	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			186.47150	204.620	14.71	0.3718	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			466.97150	433.320	14.71	0.6282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			54.55120	51.434	18.37	0.1099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,327.05120	1,375.634	18.37	0.8901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			53.78190	50.724	18.39	0.1085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,336.28190	1,384.924	18.39	0.8915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			55.33290	52.156	18.34	0.1113	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,317.83290	1,366.356	18.34	0.8887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,558.76840	2,610.933	20.33	0.9827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			6.26840	6.733	20.33	0.0173	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			802.99610	757.831	14.05	0.8286	2,273,493.00	3,000	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			65.49610	72.031	14.05	0.1714	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,588.85370	2,536.912	19.33	0.9966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			1.35370	1.112	19.33	0.0034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			715.34510	672.990	14.20	0.7853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			87.84510	97.190	14.20	0.2147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,587.49740	1,637.425	18.83	0.9253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			34.99740	33.225	18.83	0.0747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,110.29330	1,060.336	13.81	0.9281	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			22.79330	24.536	13.81	0.0719	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,010.07860	961.213	13.88	0.9027	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			32.57860	35.413	13.88	0.0973	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,390.92420	2,443.012	20.07	0.9777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			8.42420	8.812	20.07	0.0223	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,459.95910	2,512.086	20.18	0.9799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			7.45910	7.886	20.18	0.0201	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			974.37600	925.996	13.91	0.8922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			36.87600	40.196	13.91	0.1078	0.00	0	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			362.71800	392.969	15.26	0.5423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			300.21800	278.769	15.26	0.4577	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			269.50270	250.152	15.48	0.4216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			412.00270	444.352	15.48	0.5784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,435.51450	3,486.765	22.58	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.01450	2.564	22.58	0.0066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			444.98120	413.479	14.74	0.5988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			217.48120	237.679	14.74	0.4012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,499.45790	2,551.602	20.24	0.9811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			6.95790	7.402	20.24	0.0189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,841.52460	1,789.336	15.75	0.9883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.02460	3.536	15.75	0.0117	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			511.54110	476.788	14.59	0.6529	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			174.04110	190.988	14.59	0.3471	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,707.32960	2,759.613	20.60	0.9859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.82960	5.413	20.60	0.0141	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,742.20960	1,689.980	15.27	0.9860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			4.70960	4.180	15.27	0.0140	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,593.50300	1,541.213	14.56	0.9816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			6.00300	5.413	14.56	0.0184	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			193.03060	211.441	14.66	0.3716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			480.53060	447.241	14.66	0.6284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,990.69890	1,938.570	16.47	0.9910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.19890	2.770	16.47	0.0090	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,298.64950	1,247.485	13.67	0.9616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			11.14950	11.685	13.67	0.0384	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,090.25520	2,038.163	16.94	0.9924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.75520	2.363	16.94	0.0076	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			52.50930	57.594	13.99	0.1438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			870.00930	823.394	13.99	0.8562	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			281.61600	306.055	14.93	0.4705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			369.11600	341.855	14.93	0.5295	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,891.22500	1,839.057	15.99	0.9893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.72500	3.257	15.99	0.0107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			9.19460	9.551	13.63	0.0323	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,346.69460	1,295.351	13.63	0.9677	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,692.60150	1,640.352	15.03	0.9847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			5.10150	4.552	15.03	0.0153	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,110.17490	2,058.090	17.04	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.67490	2.291	17.04	0.0074	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			947.88560	899.902	13.93	0.8838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			40.38560	44.102	13.93	0.1162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			156.30250	171.819	14.52	0.3230	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			543.80250	507.619	14.52	0.6770	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			57.12320	62.725	14.01	0.1538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			844.62320	798.525	14.01	0.8462	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			97.41700	107.692	14.25	0.2316	538,462.00	5,000	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			684.91700	643.492	14.25	0.7684	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			778.45050	734.168	14.09	0.8173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			70.95050	78.368	14.09	0.1827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,128.80300	1,078.684	13.79	0.9322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			21.30300	22.884	13.79	0.0678	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,417.50000	5,365.800	23.11	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	23.11	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,037.12660	987.929	13.86	0.9102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			29.62660	32.128	13.86	0.0898	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,222.49880	1,171.713	13.72	0.9501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			14.99880	15.913	13.72	0.0499	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,203.61710	1,152.946	13.74	0.9468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			16.11710	17.146	13.74	0.0532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			530.74820	495.132	14.55	0.6674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			163.24820	179.332	14.55	0.3326	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			333.43770	362.321	15.13	0.5189	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			320.93770	298.121	15.13	0.4811	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,181.05100	1,228.557	17.98	0.8655	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			68.55100	64.357	17.98	0.1345	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			185.72810	172.533	16.20	0.3138	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			598.22810	636.733	16.20	0.6862	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,456.70870	1,505.721	18.61	0.9091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			44.20870	41.521	18.61	0.0909	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			130.73500	121.885	16.88	0.2346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			793.23500	836.085	16.88	0.7654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,175.98470	3,227.491	21.87	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			3.48470	3.291	21.87	0.0085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			611.99790	573.084	14.39	0.7240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			124.49790	137.284	14.39	0.2760	0.00	0	2,500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,500.78490	2,552.317	20.43	0.9725	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			12.28490	12.117	20.43	0.0275	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			722.10880	681.681	14.37	0.7567	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			115.30880	126.681	14.37	0.2433	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			464.34740	497.423	15.68	0.5814	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			291.14740	272.423	15.68	0.4186	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			477.29240	510.821	15.73	0.5893	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			284.09240	265.821	15.73	0.4107	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,199.27890	3,250.386	21.43	0.9874	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			6.07890	5.386	21.43	0.0126	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,655.25140	2,706.771	20.80	0.9741	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			12.05140	11.771	20.80	0.0259	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			67.64280	74.566	14.07	0.1602	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			921.44280	876.566	14.07	0.8398	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			333.30740	357.735	15.10	0.4574	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			454.60740	427.135	15.10	0.5426	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		0.00000	679.445	16.09	0.6244	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		0.00000	276.145	16.09	0.3756	450,116.02	1,630	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		0.00000	626.958	14.66	0.6683	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		0.00000	230.258	14.66	0.3317	375,319.89	1,630	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,019.05740	1,061.390	17.18	0.7485	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		183.15740	173.390	17.18	0.2515	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,508.20910	1,554.634	18.29	0.8426	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		109.30910	103.534	18.29	0.1574	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		606.72270	641.197	15.95	0.5910	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		341.32270	323.497	15.95	0.4090	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,369.39880	3,418.952	20.24	0.9785	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		13.99880	11.252	20.24	0.0215	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,834.07280	2,883.474	20.42	0.9557	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		28.67280	25.774	20.42	0.0443	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		822.85460	784.156	14.43	0.7385	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		158.25460	171.856	14.43	0.2615	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		522.83470	554.949	15.67	0.5489	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		387.43470	367.249	15.67	0.4511	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		111.03080	120.614	14.25	0.2009	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		967.33080	924.714	14.25	0.7991	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,159.47280	3,209.620	20.73	0.9648	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		22.77280	20.620	20.73	0.0352	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		19.56700	20.198	14.86	0.0435	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,792.86700	1,741.198	14.86	0.9565	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		379.09640	359.991	15.76	0.4364	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		565.79640	598.991	15.76	0.5636	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,334.51750	1,379.575	17.78	0.7906	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		161.71750	154.375	17.78	0.2094	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		16.75410	17.376	15.48	0.0352	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		2,039.15410	1,987.376	15.48	0.9648	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,866.67320	2,814.375	17.52	0.9908	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		4.27320	4.375	17.52	0.0092	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		252.61570	271.564	14.74	0.3396	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		725.01570	691.564	14.74	0.6604	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,027.91880	3,078.727	20.68	0.9388	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		44.61880	43.027	20.68	0.0612	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		906.73180	869.365	14.44	0.7308	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		190.03180	205.065	14.44	0.2692	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		736.12990	772.396	16.15	0.6021	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		372.82990	356.696	16.15	0.3979	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		554.95660	586.792	15.61	0.5230	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		471.65660	451.092	15.61	0.4770	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,623.60180	3,674.691	21.79	0.9584	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		30.30180	28.991	21.79	0.0416	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		479.45310	507.648	15.31	0.4707	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		565.25310	540.948	15.31	0.5293	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,065.41720	2,113.711	18.88	0.8631	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			111.21720	107.011	18.88	0.1369	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,303.47020	2,352.574	19.26	0.8829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			94.47020	91.074	19.26	0.1171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,122.89920	2,071.548	15.16	0.9584	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			21.89920	23.048	15.16	0.0416	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			185.66680	178.806	17.98	0.2127	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,534.66680	1,580.306	17.98	0.7873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			188.48680	181.700	17.95	0.2156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,517.48680	1,563.200	17.95	0.7844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,209.22030	1,252.382	17.26	0.7244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			250.22030	240.882	17.26	0.2756	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,547.77180	1,498.768	14.14	0.9002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			56.77180	60.268	14.14	0.0998	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			187.07090	180.247	17.97	0.2141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,526.07090	1,571.747	17.97	0.7859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,349.92070	2,399.179	19.34	0.8869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			90.92070	87.679	19.34	0.1131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,593.66300	1,544.379	14.22	0.9067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			52.66300	55.879	14.22	0.0933	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			960.48800	1,000.389	16.66	0.6603	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			321.48800	308.890	16.66	0.3397	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,466.24050	1,511.771	17.85	0.7755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			197.24050	190.271	17.85	0.2245	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,875.34950	1,922.600	18.56	0.8377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			136.34950	131.100	18.56	0.1623	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			546.91040	523.853	15.42	0.5131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			515.91040	545.353	15.42	0.4869	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			923.48920	962.791	16.56	0.6492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			334.48920	321.290	16.56	0.3508	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,181.67110	1,139.153	14.20	0.8144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			120.67110	130.653	14.20	0.1856	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			551.36860	527.968	15.40	0.5161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			510.36860	539.468	15.40	0.4839	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			672.99940	644.852	15.05	0.5916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			381.99940	406.352	15.05	0.4084	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,073.66500	2,121.876	18.89	0.8608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			114.66500	110.376	18.89	0.1392	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,893.20690	1,940.551	18.59	0.8400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			134.20690	129.051	18.59	0.1600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,686.24120	1,636.450	14.39	0.9187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			45.24120	47.950	14.39	0.0813	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,586.48430	1,631.908	18.07	0.7960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			177.48430	170.408	18.07	0.2040	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			513.01470	491.993	15.57	0.4899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			562.01470	593.493	15.57	0.5101	0.00	0	10,000

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	12.02	Call			1,761.00430	1,710.857	14.52	0.9273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			40.00430	42.357	14.52	0.0727	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			802.86300	770.239	14.73	0.6625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			281.86300	301.738	14.73	0.3375	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			556.06160	587.373	15.55	0.5073	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			517.06160	495.873	15.55	0.4927	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,249.71740	1,293.304	17.35	0.7334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			240.71740	231.804	17.35	0.2666	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,129.46100	1,171.722	17.07	0.7057	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			270.46100	260.222	17.07	0.2943	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,046.38860	2,094.481	18.84	0.8578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			117.38860	112.981	18.84	0.1422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,005.56500	1,046.210	16.77	0.6733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			306.56500	294.710	16.77	0.3267	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			781.04860	817.741	16.19	0.6016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			392.04860	376.241	16.19	0.3984	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,145.27760	1,187.725	17.11	0.7095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			266.27760	256.225	17.11	0.2905	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,127.27390	1,085.735	14.25	0.7969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			136.27390	147.235	14.25	0.2031	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,874.17900	1,823.572	14.73	0.9388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			33.17900	35.072	14.73	0.0612	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,137.36060	1,179.715	17.09	0.7076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			268.36060	258.215	17.09	0.2924	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,017.15180	1,966.078	14.98	0.9509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			26.15180	27.578	14.98	0.0491	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			406.07790	431.395	15.12	0.4237	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			647.07790	619.895	15.12	0.5763	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,779.78450	1,729.554	14.56	0.9294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			38.78450	41.054	14.56	0.0706	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,221.33990	1,178.149	14.16	0.8265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			110.33990	119.649	14.16	0.1735	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			693.63290	728.444	15.95	0.5681	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			434.63290	416.944	15.95	0.4319	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			877.62570	842.691	14.56	0.6990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			236.62570	254.191	14.56	0.3010	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,457.74250	1,503.205	17.83	0.7740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			198.74250	191.705	17.83	0.2260	0.00	0	15,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,429.84850	1,382.887	13.99	0.8802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			68.84850	74.387	13.99	0.1198	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,323.58070	1,367.888	17.52	0.7488	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			224.58070	216.388	17.52	0.2512	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			567.99740	599.642	15.58	0.5130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			508.99740	488.142	15.58	0.4870	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			203.49210	218.278	14.43	0.2711	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			944.49210	906.778	14.43	0.7289	0.00	0	7,000

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	13.25	Put			293.92520	314.385	14.77	0.3467	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			784.92520	752.886	14.77	0.6533	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,365.13040	1,409.816	17.62	0.7570	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			216.13040	208.316	17.62	0.2430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			86.48470	94.161	14.07	0.1442	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,327.48470	1,282.661	14.07	0.8558	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			661.18250	695.233	15.86	0.5547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			452.18250	433.733	15.86	0.4453	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,539.29590	3,590.783	21.51	0.9475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			40.29590	39.283	21.51	0.0525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			972.48330	934.127	14.40	0.7403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			191.48330	205.627	14.40	0.2597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			273.98880	293.478	14.70	0.3314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			814.98880	781.978	14.70	0.6686	0.00	0	7,100
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,178.83650	1,221.561	17.13	0.7098	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			272.03650	262.161	17.13	0.2902	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			280.49290	300.150	14.70	0.3308	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			833.69290	800.750	14.70	0.6692	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,251.01200	1,294.517	17.30	0.7260	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			254.21200	245.117	17.30	0.2740	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			774.44440	743.415	14.83	0.6391	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			321.24440	342.815	14.83	0.3609	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			987.58540	950.205	14.38	0.7277	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			216.98540	232.305	14.38	0.2723	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			851.92750	889.576	16.22	0.6088	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			402.52750	387.476	16.22	0.3912	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			580.11340	611.662	15.49	0.5022	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			550.71340	529.562	15.49	0.4978	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,853.14410	3,905.065	21.93	0.9467	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			43.74410	42.965	21.93	0.0533	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,219.80250	3,271.195	20.66	0.9265	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			60.40250	59.095	20.66	0.0735	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			189.03560	202.843	14.31	0.2458	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,063.03560	1,024.244	14.31	0.7542	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			140.88100	152.211	14.19	0.1911	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,282.68100	1,241.211	14.19	0.8089	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			226.27910	241.628	14.38	0.2618	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,098.87910	1,061.428	14.38	0.7382	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			982.07570	1,020.636	16.41	0.6181	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			426.47570	412.136	16.41	0.3819	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			181.66370	194.903	14.28	0.2234	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,216.06370	1,176.403	14.28	0.7766	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,067.30270	1,030.442	14.42	0.7256	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			242.90270	258.942	14.42	0.2744	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,545.04130	1,589.211	17.62	0.7303	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			291.94130	283.211	17.62	0.2697	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,137.31050	1,100.466	14.46	0.7250	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			264.41050	280.566	14.46	0.2750	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,096.40510	1,135.337	16.60	0.6240	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			449.30510	435.237	16.60	0.3760	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			212.66870	226.554	14.34	0.2360	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,255.56870	1,216.454	14.34	0.7640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,918.47230	1,869.347	13.94	0.8996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			74.37230	78.347	13.94	0.1004	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,579.51540	3,526.354	15.61	0.9912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.41540	5.354	15.61	0.0088	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			641.14710	620.902	15.84	0.4815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			787.04710	819.902	15.84	0.5185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,152.09490	2,100.886	13.84	0.9307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			47.99490	49.886	13.84	0.0693	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,349.40530	1,309.370	14.30	0.7776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			205.30530	218.370	14.30	0.2224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			457.70040	481.636	14.99	0.3813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			911.80040	882.636	14.99	0.6187	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,431.53880	2,378.880	13.73	0.9575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			27.43880	27.879	13.73	0.0425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,629.61980	1,673.345	17.66	0.7176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			333.71980	324.345	17.66	0.2824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,207.22280	2,155.648	13.82	0.9368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			43.12280	44.648	13.82	0.0632	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,074.66490	1,112.499	16.50	0.6042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			498.76490	483.499	16.50	0.3958	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			949.82830	985.699	16.22	0.5699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			553.92830	536.699	16.22	0.4301	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			764.99530	740.338	15.40	0.5482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			610.89530	639.338	15.40	0.4518	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,436.30570	1,478.454	17.27	0.6839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			380.40570	369.454	17.27	0.3161	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			716.76730	693.753	15.56	0.5232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			672.66730	702.753	15.56	0.4768	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			906.53510	877.526	15.01	0.6163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			462.43510	486.526	15.01	0.3837	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,835.81650	1,880.215	17.99	0.7500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			289.91650	281.215	17.99	0.2500	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			314.43860	304.960	17.82	0.2678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,720.33860	1,763.960	17.82	0.7322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,911.14970	1,956.016	18.10	0.7608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			275.24970	267.016	18.10	0.2392	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,571.26260	1,527.441	14.10	0.8350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			137.16260	146.441	14.10	0.1650	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			312.61500	303.194	17.83	0.2665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,728.51500	1,772.194	17.83	0.7335	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	15.33	Call			310.80280	301.439	17.84	0.2652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,736.70280	1,780.439	17.84	0.7348	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			97.49850	103.300	13.98	0.1236	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,807.19850	1,759.800	13.98	0.8764	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			285.15330	301.213	14.50	0.2749	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,208.25330	1,171.213	14.50	0.7251	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,216.96780	1,256.381	16.78	0.6302	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			470.06780	456.381	16.78	0.3698	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			304.53510	321.394	14.54	0.2859	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,184.63510	1,148.294	14.54	0.7141	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			503.82230	527.923	15.04	0.3799	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			992.62230	963.423	15.04	0.6201	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,351.17010	1,390.751	16.95	0.6370	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			489.97010	476.251	16.95	0.3630	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			279.87120	295.088	14.48	0.2577	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,338.67120	1,300.588	14.48	0.7423	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,284.68710	1,247.580	14.54	0.7259	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			305.88710	322.080	14.54	0.2741	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			374.32730	391.907	14.68	0.3006	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,267.52730	1,231.907	14.68	0.6994	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,358.15110	1,320.873	14.59	0.7271	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			324.95110	340.873	14.59	0.2729	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,484.81180	1,524.339	17.13	0.6432	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			508.01180	494.339	17.13	0.3568	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			101.80540	109.478	13.58	0.1190	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,000.30540	1,954.778	13.58	0.8810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,967.66660	2,009.857	17.89	0.7115	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			325.81140	341.429	14.58	0.2683	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,215.82300	2,259.385	18.24	0.7434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			353.62300	343.985	18.24	0.2566	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			932.16360	906.420	15.50	0.5631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			704.36360	731.820	15.50	0.4369	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,910.97880	1,952.820	17.81	0.7034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			373.39080	363.227	18.10	0.2689	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,237.64670	1,203.063	14.75	0.6811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			419.84670	438.463	14.75	0.3189	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,344.08600	1,381.730	16.82	0.6082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			581.88600	566.330	16.82	0.3918	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,403.61140	1,366.029	14.58	0.7317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			651.20380	633.327	16.49	0.4290	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			378.26370	395.598	14.68	0.2972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,306.06370	1,270.198	14.68	0.7028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,562.59410	1,522.471	14.43	0.7745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			254.79410	267.871	14.43	0.2255	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,115.59080	2,158.627	18.10	0.7311	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,377.40160	3,324.097	13.41	0.9855	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		9.60160	9.497	13.41	0.0145	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,910.20870	1,866.466	13.79	0.8575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		132.40870	141.866	13.79	0.1425	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,173.40380	1,208.727	16.49	0.5710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		405.46660	394.457	17.89	0.2885	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		719.64240	699.758	16.21	0.4640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,031.84240	1,065.158	16.21	0.5360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		716.21350	696.429	16.23	0.4623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,038.41350	1,071.829	16.23	0.5377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		418.77880	407.420	17.81	0.2966	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		723.08320	703.099	16.20	0.4657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,025.28320	1,058.499	16.20	0.5343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		910.08570	884.928	15.56	0.5534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		732.28570	760.328	15.56	0.4466	0.00	0	12,450
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,608.92550	1,648.691	17.28	0.6492	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		521.32550	507.891	17.28	0.3508	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		340.51190	356.215	14.62	0.2714	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,422.91190	1,385.415	14.62	0.7286	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		409.66640	427.516	14.73	0.3070	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,307.36640	1,272.016	14.73	0.6930	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,655.28620	2,700.213	18.75	0.7797	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		306.48620	298.213	18.75	0.2203	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,159.64800	1,129.008	14.97	0.6427	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		518.44800	541.008	14.97	0.3573	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		358.63010	373.543	14.67	0.2694	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,499.73010	1,461.943	14.67	0.7306	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,741.75670	1,780.633	17.44	0.6526	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		542.85670	529.033	17.44	0.3474	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		447.00690	464.301	14.82	0.3126	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,350.00690	1,314.601	14.82	0.6874	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		375.93380	389.656	14.76	0.2674	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,572.43380	1,535.656	14.76	0.7326	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,883.86180	1,921.496	17.68	0.6569	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		560.36180	547.496	17.68	0.3431	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		485.00810	501.519	14.95	0.3170	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,397.00810	1,363.319	14.95	0.6830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,332.01540	1,300.578	15.11	0.6558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		564.21540	581.878	15.11	0.3442	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,495.35990	3,445.928	13.22	0.9781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		17.55990	17.228	13.22	0.0219	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,942.40040	1,904.652	14.00	0.8189	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		214.60040	225.952	14.00	0.1811	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,337.67070	1,306.131	15.11	0.6575	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		559.87070	577.431	15.11	0.3425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,160.80720	2,197.876	18.05	0.6854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		518.60720	506.576	18.05	0.3146	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,343.35080	1,311.703	15.10	0.6593	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			555.55080	573.003	15.10	0.3407	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,008.33280	2,043.704	17.83	0.6585	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			582.03280	569.304	17.83	0.3415	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			391.40390	403.827	14.81	0.2649	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,645.10390	1,609.427	14.81	0.7351	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			517.73300	533.195	15.06	0.3194	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,445.03300	1,412.695	15.06	0.6806	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,156.28760	2,190.080	18.03	0.6628	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			597.08760	585.280	18.03	0.3372	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			557.18520	571.544	15.16	0.3247	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,477.98520	1,446.744	15.16	0.6753	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,717.62290	1,682.352	14.87	0.7376	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			406.82290	417.152	14.87	0.2624	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			614.61540	603.552	18.18	0.3353	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			419.26360	429.493	14.92	0.2602	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,783.56360	1,750.493	14.92	0.7398	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,280.31540	2,312.552	18.18	0.6647	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			592.63970	607.104	15.26	0.3275	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,522.53970	1,493.804	15.26	0.6725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,806.39040	5,845.506	21.52	0.8804	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			196.59040	193.406	21.52	0.1196	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			685.41140	673.800	17.94	0.3628	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,105.21140	2,135.900	17.94	0.6372	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			683.21870	671.600	17.95	0.3618	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,113.01870	2,143.700	17.95	0.6382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			687.61300	676.008	17.93	0.3638	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,097.41300	2,128.108	17.93	0.6362	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			431.50270	439.820	14.93	0.2572	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,854.90270	1,822.320	14.93	0.7428	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,418.47990	2,449.140	18.33	0.6671	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			631.87990	621.640	18.33	0.3329	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			628.20140	641.355	15.35	0.3300	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,565.30140	1,537.655	15.35	0.6700	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			661.96460	674.140	15.43	0.3325	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,602.46460	1,576.140	15.43	0.6675	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			694.22250	706.345	15.50	0.3344	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,641.92250	1,617.945	15.50	0.6656	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			727.52650	737.680	15.55	0.3360	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,682.42650	1,658.880	15.55	0.6640	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			758.58690	768.129	15.61	0.3381	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,713.28690	1,691.229	15.61	0.6619	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			791.55360	800.407	15.67	0.3389	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,758.95360	1,738.907	15.67	0.6611	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,195.87810	1,182.446	17.12	0.4947	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,629.97810	1,644.746	17.12	0.5053	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	12/06/2020	Foreign Exchange Option	15.17	Call			1,192.54890	1,179.163	17.13	0.4936	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,636.64890	1,651.463	17.13	0.5064	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,189.23050	1,175.890	17.14	0.4926	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,643.33050	1,658.190	17.14	0.5074	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,771.20190	1,784.712	17.28	0.5136	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,214.40190	1,202.312	17.28	0.4864	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,327.45060	1,312.999	17.30	0.5037	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,751.95060	1,765.399	17.30	0.4963	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,324.09370	1,309.686	17.31	0.5027	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,758.59370	1,772.086	17.31	0.4973	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,330.80880	1,316.313	17.29	0.5047	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,745.30880	1,758.713	17.29	0.4953	0.00	0	0
Total \$ / R Option												6,326,858.91	51,260	3,086,053
Total \$ / R												814,640,289.41	110,995	3,833,580
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.53580		13.58750			0.0000	67,679.00	5	340
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.68850		13.74100			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.85100		13.90410			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.00460		14.05780			0.0000	0.00	0	0
Total \$ / R MAXI Future												67,679.00	5	360
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			18,315.17480	17,015.474	16.23	0.3103	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			60,565.17480	64,435.473	16.23	0.6897	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			18,061.14580	16,781.088	16.26	0.3068	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			61,311.14580	65,201.088	16.26	0.6932	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			18,572.80920	17,253.246	16.20	0.3138	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			59,822.80920	63,673.246	16.20	0.6862	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			204,638.86490	209,448.081	18.84	0.8578	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			11,738.86490	11,298.081	18.84	0.1422	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			17,049.05060	16,372.525	18.14	0.1971	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			162,949.05060	167,522.525	18.14	0.8029	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			16,912.72100	16,242.267	18.16	0.1957	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			163,812.72100	168,392.267	18.16	0.8043	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			17,186.53270	16,503.886	18.13	0.1985	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			162,086.53270	166,653.886	18.13	0.8015	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			64,869.26050	62,819.559	15.81	0.4858	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			77,459.26050	80,719.559	15.81	0.5142	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			64,491.11230	62,454.033	15.83	0.4836	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			78,081.11230	81,354.033	15.83	0.5164	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			65,250.06780	63,187.693	15.80	0.4879	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			76,840.06780	80,087.693	15.80	0.5121	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			71,965.83390	69,975.813	16.21	0.4640	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			103,185.83390	106,515.813	16.21	0.5360	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			71,622.94800	69,642.891	16.23	0.4623	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			103,842.94800	107,182.891	16.23	0.5377	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			72,309.91790	70,309.902	16.20	0.4657	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			102,529.91790	105,849.902	16.20	0.5343	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												67,679.00	5	360
£ / R	On	17/09/2018	Foreign Exchange Future			17.77520		17.70740			0.0000	88,876.00	5	226,569
£ / R	On	14/12/2018	Foreign Exchange Future			18.04570		17.97870			0.0000	18,045,700.00	1,000	9,525
£ / R	On	18/03/2019	Foreign Exchange Future			18.34420		18.27800			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.62790		18.56150			0.0000	0.00	0	6,156
Total £ / R Future												18,134,576.00	1,005	247,182
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			208.91460	225.794	14.59	0.3372	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			751.51460	700.594	14.59	0.6628	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			206.30840	223.015	14.60	0.3339	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			758.90840	707.815	14.60	0.6661	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			211.54970	228.607	14.57	0.3404	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			744.14970	693.407	14.57	0.6596	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			589.30800	619.753	14.34	0.5001	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			730.60800	694.053	14.34	0.4999	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			585.25300	615.546	14.35	0.4977	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			736.55300	699.846	14.35	0.5023	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			593.39130	623.988	14.33	0.5025	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			724.69130	688.288	14.33	0.4975	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			884.80440	917.114	15.08	0.5323	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			906.80440	872.914	15.08	0.4677	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			880.50030	912.520	15.08	0.5305	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			912.50030	878.320	15.08	0.4695	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			889.31000	921.726	15.07	0.5340	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			901.31000	867.526	15.07	0.4660	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,085.16560	1,114.515	15.83	0.5296	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,153.66560	1,116.615	15.83	0.4704	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,080.97130	1,110.113	15.83	0.5282	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,159.47130	1,122.213	15.83	0.4718	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,089.38120	1,118.931	15.82	0.5311	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,147.88120	1,111.031	15.82	0.4689	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												18,134,576.00	1,005	247,182
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12151		0.12077			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12368		0.12294			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12614		0.12539			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12849		0.12773			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 Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			78.54650	86.836	18.08	0.1859	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,001.64650	936.136	18.08	0.8141	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			14.60960	15.459	19.77	0.0407	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,937.70960	1,864.759	19.77	0.9593	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			344.58980	378.015	15.32	0.5923	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			267.68980	227.315	15.32	0.4077	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			662.87390	695.158	15.86	0.6371	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			368.57390	326.858	15.86	0.3629	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			301.96950	316.066	18.01	0.3524	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,007.66950	947.766	18.01	0.6476	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,339.67130	1,395.670	12.39	0.9371	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			45.37130	27.370	12.39	0.0629	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,018.19680	1,065.122	17.99	0.6607	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			479.19680	451.422	17.99	0.3393	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			570.99180	597.965	18.71	0.4513	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,031.99180	984.265	18.71	0.5487	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,693.10590	1,757.738	17.27	0.8521	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			154.10590	144.038	17.27	0.1479	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			778.47800	798.188	17.82	0.5062	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,005.87800	948.988	17.82	0.4938	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			486.47470	497.067	19.02	0.3502	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,713.87470	1,647.867	19.02	0.6498	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,218.66860	1,251.754	16.00	0.7005	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			446.06860	402.554	16.00	0.2995	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	31/07/2018	Foreign Exchange Future			15.75810		15.68750			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.87930		15.80800			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.89210		15.82070			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.91140		15.83990			0.0000	7,144,218.60	449	133,235
€ / R	On	25/09/2018	Foreign Exchange Future			15.93710		15.86550			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.20190		16.13030			0.0000	4,082,878.80	252	27,738
€ / R	On	18/03/2019	Foreign Exchange Future			16.52750		16.45550			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.84050		16.76730			0.0000	0.00	0	5,256
Total € / R Future												11,227,097.40	701	171,104
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			27.79930	18.323	15.50	0.0918	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			505.29930	566.423	15.50	0.9082	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			235.01610	206.118	13.86	0.3634	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			423.01610	465.418	13.86	0.6366	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			241.15100	212.708	13.83	0.3616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			441.85100	484.808	13.83	0.6384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			109.62250	122.866	15.91	0.2176	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,338.37420	1,275.535	16.57	0.8547	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,601.08060	1,671.104	14.45	0.9730	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.18060	9.704	14.45	0.0270	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			293.83920	323.690	14.31	0.4730	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			453.93920	412.290	14.31	0.5270	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,029.72250	971.466	15.91	0.7824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,329.30430	1,266.573	16.56	0.8529	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			353.60270	389.508	14.06	0.5385	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			363.70270	328.108	14.06	0.4615	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,723.88140	3,652.465	21.23	0.9913	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.78140	3.865	21.23	0.0087	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			68.27420	76.935	16.57	0.1453	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.71380	0.771	25.60	0.0017	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,343.56800	2,414.468	17.28	0.9918	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.66800	3.068	17.28	0.0082	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			67.35660	75.911	16.59	0.1436	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,347.45660	1,284.511	16.59	0.8564	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			69.20430	77.973	16.56	0.1471	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,790.81380	5,719.371	25.60	0.9983	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			520.68600	477.285	14.48	0.5489	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			296.18600	324.385	14.48	0.4511	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			162.31790	175.177	16.96	0.1915	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,932.01790	1,873.277	16.96	0.8085	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			164.76410	177.787	16.93	0.1939	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,914.46410	1,855.886	16.93	0.8061	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			163.53620	176.476	16.94	0.1927	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,923.23620	1,864.576	16.94	0.8073	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			921.50130	963.667	14.14	0.6062	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			596.00130	566.167	14.14	0.3938	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			916.61790	958.633	14.15	0.6040	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			601.11790	571.133	14.15	0.3960	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			911.75200	953.617	14.16	0.6019	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			606.25200	576.117	14.16	0.3981	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			894.06750	929.937	14.81	0.5231	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			996.76750	959.437	14.81	0.4769	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			890.21540	925.963	14.82	0.5214	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,002.91540	965.463	14.82	0.4786	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			897.94280	933.928	14.80	0.5247	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			990.64280	953.428	14.80	0.4753	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												11,227,097.40	701	461,310
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.03120		9.97180			0.0000	0.00	0	12,322

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 Future			10.14790		10.08780			0.0000	0.00	0	11,416
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.27690		10.21560			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.40170		10.33950			0.0000	0.00	0	4,929
Total AU\$ / R Future												0.00	0	28,667
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			6.96510	7.910	13.92	0.0361	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,145.16510	1,086.710	13.92	0.9639	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			6.78330	7.701	13.95	0.0352	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,154.98330	1,096.501	13.95	0.9648	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			6.60630	7.498	13.99	0.0344	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,164.80630	1,106.298	13.99	0.9656	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,433.37850	1,376.576	13.92	0.9134	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			32.22480	35.664	13.89	0.0893	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,414.42480	1,357.764	13.89	0.9107	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			31.69720	35.065	13.90	0.0879	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,423.89720	1,367.165	13.90	0.9121	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			31.17850	34.476	13.92	0.0866	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			483.98360	446.253	12.06	0.5132	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			335.90110	359.253	12.08	0.4829	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			490.30110	452.353	12.08	0.5171	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			343.30320	367.088	12.05	0.4906	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			477.70320	440.188	12.05	0.5094	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			339.58360	363.153	12.06	0.4868	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			951.87570	902.935	13.47	0.6482	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			279.07570	292.209	13.49	0.3494	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			959.57570	910.509	13.49	0.6506	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			283.70000	297.082	13.45	0.3542	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			944.20000	895.382	13.45	0.6458	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			281.37570	294.635	13.47	0.3518	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,667
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.45050		10.39530			0.0000	0.00	0	845
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.59100		10.53580			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	845
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			956.15810	1,004.860	11.85	0.9088	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			40.85810	34.360	11.85	0.0912	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			947.35660	995.910	11.85	0.9065	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			42.05660	35.410	11.85	0.0935	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			964.98590	1,013.836	11.85	0.9111	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			39.68590	33.336	11.85	0.0889	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			373.85350	393.642	13.31	0.4735	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			568.05350	532.642	13.31	0.5265	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			370.31740	389.927	13.33	0.4702	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			574.51740	538.927	13.33	0.5298	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			377.41840	397.387	13.30	0.4769	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			561.61840	526.387	13.30	0.5231	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	845
CF CANDCO	On	15/10/2018	Foreign Exchange Future			423.59590		440.86470			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.66230		13.63220			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.92510		13.89650			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			14.22150		14.19130			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.50560		14.47390			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			36.41460	39.997	17.42	0.0923	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,434.21460	1,407.697	17.42	0.9077	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			35.95910	39.491	17.46	0.0912	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,443.75910	1,417.191	17.46	0.9088	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			35.51050	38.993	17.49	0.0901	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,453.31050	1,426.693	17.49	0.9099	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			888.60370	910.814	13.66	0.7426	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			202.10370	195.714	13.66	0.2574	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			881.64020	903.570	13.66	0.7398	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			205.14020	198.470	13.66	0.2602	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			895.60110	918.089	13.67	0.7453	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			199.10110	192.989	13.67	0.2547	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			549.83620	567.129	14.63	0.4679	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			818.53620	805.629	14.63	0.5321	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			546.36030	563.573	14.64	0.4657	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			825.06030	812.073	14.64	0.5343	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			542.90170	560.040	14.66	0.4635	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			831.60170	818.540	14.66	0.5365	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			702.31530	721.359	14.90	0.4869	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			948.41530	935.759	14.90	0.5131	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			698.75850	717.752	14.92	0.4850	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			954.85850	942.152	14.92	0.5150	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			695.21470	714.164	14.93	0.4832	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			961.31470	948.564	14.93	0.5168	0.00	0	0
Total CHF / R Option												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												0.00	0	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99250		1.99760			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01060		2.01590			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.02960		2.03530			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04770		2.05360			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	Put			1,401.14280	1,444.221	14.14	0.8741	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			67.57740	60.488	14.26	0.1119	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,491.57740	1,535.488	14.26	0.8881	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			59.17400	52.838	14.39	0.0993	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,583.17400	1,627.838	14.39	0.9007	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			77.14280	69.221	14.14	0.1259	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,287.12250	1,243.178	12.36	0.7560	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			228.12250	237.178	12.36	0.2440	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,214.33360	1,171.604	12.37	0.7345	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			255.33360	265.604	12.37	0.2655	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,362.06990	1,316.984	12.36	0.7766	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			203.06990	210.984	12.36	0.2234	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			670.51520	644.118	13.70	0.4177	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,217.51520	1,248.118	13.70	0.5823	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			637.77470	612.411	13.78	0.4019	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,284.77470	1,316.411	13.78	0.5981	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			704.81780	677.367	13.63	0.4340	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,151.81780	1,181.367	13.63	0.5660	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,461.86580	1,420.351	13.74	0.6266	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			725.86580	743.351	13.74	0.3734	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,406.84970	1,366.196	13.78	0.6118	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			770.84970	789.196	13.78	0.3882	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,518.45560	1,476.090	13.70	0.6415	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			682.45560	699.090	13.70	0.3585	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			2.13760		2.12830			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.17820		2.16890			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.22270		2.21310			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26540		2.25560			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			33.98250	35.565	15.18	0.0641	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,250.98250	2,159.565	15.18	0.9359	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			31.27010	32.715	15.43	0.0588	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,348.27010	2,256.715	15.43	0.9412	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	17/09/2018	Foreign Exchange Option	2.37	Call			28.83510	30.159	15.68	0.0541	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,445.83510	2,354.159	15.68	0.9459	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,158.54290	1,220.814	12.82	0.7084	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			369.54290	338.813	12.82	0.2916	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,094.79690	1,154.874	12.84	0.6878	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			405.79690	372.874	12.84	0.3122	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,224.50060	1,288.932	12.80	0.7286	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			335.50060	306.932	12.80	0.2714	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			813.81550	857.284	14.23	0.4657	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,282.81550	1,230.284	14.23	0.5343	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			888.29250	934.362	14.09	0.4958	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,157.29250	1,107.362	14.09	0.5042	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			850.31840	895.075	14.16	0.4806	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,219.31840	1,168.075	14.16	0.5194	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			685.39440	648.859	14.04	0.3107	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,779.36410	1,839.505	14.05	0.6768	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			723.36410	685.505	14.05	0.3232	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,722.16810	1,781.018	14.09	0.6639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			766.16810	727.018	14.09	0.3361	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,841.39440	1,902.859	14.04	0.6893	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.72590		1.73240			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74800		1.75460			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77120		1.77800			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79300		1.79980			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			114.31140	105.463	17.39	0.1690	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,290.31140	1,346.463	17.39	0.8310	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			101.70880	93.785	17.55	0.1527	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,377.70880	1,434.785	17.55	0.8473	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			128.00710	118.025	17.20	0.1865	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,204.00710	1,259.025	17.20	0.8135	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,937.43960	1,877.026	14.76	0.8836	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			91.43960	97.026	14.76	0.1164	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,847.70710	1,788.139	14.62	0.8718	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			101.70710	108.139	14.62	0.1282	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,028.12040	1,966.946	14.90	0.8945	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			82.12040	86.946	14.90	0.1055	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			840.86440	813.562	15.68	0.4924	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			960.86440	1,001.562	15.68	0.5076	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			801.88100	776.226	15.78	0.4754	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,021.88100	1,064.226	15.78	0.5246	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			881.60190	852.614	15.58	0.5096	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			901.60190	940.614	15.58	0.4904	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,243.58470	1,207.504	15.38	0.5793	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			845.58470	877.504	15.38	0.4207	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,197.02030	1,162.239	15.47	0.5641	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			899.02030	932.239	15.47	0.4359	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,291.79930	1,254.414	15.29	0.5948	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			793.79930	824.414	15.29	0.4052	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			0.13300		0.13370			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13210		0.13310			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13180		0.13240			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13050		0.13200			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.65600		1.65120			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.68040		1.67560			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.70670		1.70200			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.73170		1.72710			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			9.20290		9.13950			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.30960		9.24570			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.42820		9.36380			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.54280		9.47790			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			21.69620	25.555	14.42	0.1030	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			802.19620	742.655	14.42	0.8970	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			21.06300	24.809	14.45	0.1003	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			811.56300	751.909	14.45	0.8997	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			20.44800	24.083	14.48	0.0977	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			820.94800	761.184	14.48	0.9023	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			472.97690	515.234	12.40	0.7150	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			157.27690	135.634	12.40	0.2850	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			466.60580	508.499	12.41	0.7101	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			160.90580	138.899	12.41	0.2899	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			479.40390	522.022	12.40	0.7199	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			153.70390	132.422	12.40	0.2801	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			516.65490	475.481	13.58	0.5206	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			347.81460	371.491	13.54	0.4868	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			504.01460	463.291	13.54	0.5132	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			344.11840	367.567	13.56	0.4831	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			510.31840	469.367	13.56	0.5169	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			340.45490	363.681	13.58	0.4794	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			352.33570	370.573	14.62	0.4169	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			794.43570	747.773	14.62	0.5831	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			349.35650	367.420	14.63	0.4141	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			801.45650	754.620	14.63	0.5859	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			355.33610	373.749	14.60	0.4196	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			787.43610	740.949	14.60	0.5804	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.30870		1.30630			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31910		1.31220			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32920		1.31870			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33830		1.32470			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			637.00000	613.000		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			737.00000	713.000		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			537.00000	513.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			522.00000	591.000		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			422.00000	491.000		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			622.00000	691.000		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			213.00000	108.000		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			313.00000	208.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			113.00000	8.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			47.00000	183.000		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			0.00000	83.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			53.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			147.00000	283.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.31320		1.30320			0.0000	5,252.80	4	8
Total QUANTO £ / \$ Future									5,252.80	4	8
Total QUANTO £ / \$									5,252.80	4	8
QUANTO €On 17/09/2018 Foreign Exchange Future			1.17550		1.16580			0.0000	0.00	0	180
Total QUANTO € / \$ Future									0.00	0	180
Total QUANTO € / \$									0.00	0	180
SGD / R On 17/09/2018 Foreign Exchange Future			9.93100		9.91590			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.06660		10.05140			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.21410		10.19890			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.35460		10.33900			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			162.80870	167.255	12.51	0.4552	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			246.90870	236.255	12.51	0.5448	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			159.06230	163.419	12.54	0.4475	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			253.16230	242.419	12.54	0.5525	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			166.63120	171.167	12.47	0.4629	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			240.73120	230.167	12.47	0.5371	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			755.37080	765.947	12.04	0.8357	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			73.97080	69.347	12.04	0.1643	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			747.32140	757.896	12.04	0.8321	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			75.92140	71.296	12.04	0.1679	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			763.45830	774.039	12.03	0.8392	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			72.05830	67.439	12.03	0.1608	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			376.38450	381.749	13.27	0.4762	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			517.48450	507.649	13.27	0.5238	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			372.65190	377.964	13.29	0.4727	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			523.75190	513.864	13.29	0.5273	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			380.15480	385.572	13.25	0.4797	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			511.25480	501.472	13.25	0.5203	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			691.42200	697.784	13.15	0.6306	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			362.42200	353.184	13.15	0.3694	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			702.25340	708.742	13.13	0.6368	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			353.25340	344.142	13.13	0.3632	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			696.82110	703.244	13.14	0.6337	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			357.82110	348.644	13.14	0.3663	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			2.75160		2.75010			0.0000	0.00	0	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.67520		2.67210			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.59110		2.59060			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.51850		2.51590			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			2.57230	2.337	24.47	0.0238	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			612.47230	610.737	24.47	0.9762	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.57700	2.335	24.77	0.0235	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			622.47700	620.735	24.77	0.9765	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.56860	2.341	24.17	0.0241	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			602.46860	600.741	24.17	0.9759	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			41.14450	40.858	19.93	0.2227	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			339.04450	335.658	19.93	0.7773	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			39.44420	39.150	19.96	0.2152	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			347.34420	343.950	19.96	0.7848	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			42.91090	42.633	19.91	0.2304	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			330.81090	327.433	19.91	0.7696	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			104.29710	103.437	18.99	0.3970	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			243.69710	242.337	18.99	0.6030	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			100.97040	100.112	18.99	0.3879	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			250.37040	249.012	18.99	0.6121	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			107.70890	106.848	18.99	0.4061	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			237.10890	235.748	18.99	0.5939	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			12.35360	12.199	21.43	0.0597	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,026.45360	1,023.699	21.43	0.9403	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			11.96590	11.814	21.43	0.0580	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,036.06590	1,033.314	21.43	0.9420	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			12.75320	12.596	21.43	0.0613	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,016.85320	1,014.096	21.43	0.9387	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			1.32540		1.32790			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.27960		1.28190			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23430		1.23590			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19650		1.19790			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									837 748 035.70	61,450	1,238,003
Total Options									6 326 858.91	51,260	3,376,259
Grand Total:									844,074,894.61	112,710	4,614,262