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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/07/2018 Foreign Exchange Future			13.50630		13.59320			0.0000	274,177,890.00	20,300	0
\$ / R On 12/07/2018 Foreign Exchange Future			13.51540		13.59330			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.52240		13.60030			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.52940		13.60720			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.53630		13.61410			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.53810		13.61580			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.54150		13.61930			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.54850		13.62620			0.0000	0.00	0	1,867
\$ / R On 02/08/2018 Foreign Exchange Future			13.55190		13.62960			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.56060		13.63820			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.57110		13.64870			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.57460		13.65220			0.0000	0.00	0	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.58340		13.66100			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.60270		13.68030			0.0000	0.00	0	3,547
\$ / R On 03/09/2018 Foreign Exchange Future			13.60800		13.68550			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.62550		13.70320			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.63260		13.71030			0.0000	190,283,830.80	13,958	556,605
\$ / R On 25/09/2018 Foreign Exchange Future			13.64660		13.72450			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.65190		13.72980			0.0000	0.00	0	4,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.65900		13.73690			0.0000	0.00	0	55
\$ / R On 25/10/2018 Foreign Exchange Future			13.69930		13.77740			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Future			13.70630		13.78440			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.70980		13.78790			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.71160		13.78970			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.71860		13.79670			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.73260		13.81070			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.73790		13.81600			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.76250		13.84050			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.78170		13.85980			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.78700		13.86510			0.0000	59,904,515.00	4,345	71,904
\$ / R	On	21/12/2018	Foreign Exchange Future			13.79930		13.87740			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.81680		13.89490			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.82030		13.89840			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.86900		13.94720			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.87080		13.94900			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.89330		13.97160			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.91930		13.99770			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.95050		14.02900			0.0000	0.00	0	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			13.96610		14.04470			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.96960		14.04810			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.97660		14.05510			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.02520		14.10440			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.07920		14.15930			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.08440		14.16460			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.10360		14.18400			0.0000	0.00	0	14,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.12790		14.20880			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.13320		14.21410			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.13660		14.21770			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.18830		14.27030			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.19010		14.27220			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.24460		14.32770			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.25020		14.33340			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.27650		14.36020			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.30280		14.38700			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.30650		14.39080			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.36100		14.44620			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.41540		14.50170			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.42100		14.50740			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.44170		14.52850			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.47550		14.56290			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.47920		14.56670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.53370		14.62220			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.59190		14.68140			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.65010		14.74070			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.70070		14.79230			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.76460		14.85740			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.78330		14.87650			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			14.87680		14.97220			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.98600		15.08360			0.0000	0.00	0	0
Total \$ / R Future												524,366,235.80	38,603	830,721
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			345.13570	256.300	11.39	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			1.93570	0.000	11.39	0.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Call			14.54060	0.000	11.39	0.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Put			171.34060	243.700	11.39	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			61.40120	93.700	11.39	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			54.60120	0.000	11.39	0.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,523.20010	1,436.300	11.39	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.00010	0.000	11.39	0.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			154.35950	223.700	11.39	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			17.55950	0.000	11.39	0.0000	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			253.03710	306.023	17.60	0.8106	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			56.33710	31.423	17.60	0.1894	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			214.16390	257.021	16.04	0.6934	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			104.46390	69.421	16.04	0.3066	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			299.63070	348.188	17.02	0.7181	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			106.83070	77.588	17.02	0.2819	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,106.93470	2,184.445	24.60	0.9966	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			1.03470	0.745	24.60	0.0034	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			23.56600	15.637	19.04	0.0638	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			859.46600	929.336	19.04	0.9362	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,326.60350	2,404.217	25.72	0.9977	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.70350	0.517	25.72	0.0023	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			624.05740	687.269	18.19	0.8743	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			48.15740	33.569	18.19	0.1257	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			259.76800	210.580	15.52	0.5388	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			143.96800	172.480	15.52	0.4612	0.00	0	40,000
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			715.19080	780.177	18.58	0.8951	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			40.99080	28.277	18.58	0.1049	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.26550	1.353	19.62	0.0065	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,560.56550	1,482.853	19.62	0.9935	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			166.98610	193.414	15.35	0.4565	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			293.18610	241.914	15.35	0.5435	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,694.52750	2,772.097	24.85	0.9977	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.72750	0.597	24.85	0.0023	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,195.74970	2,272.805	22.83	0.9948	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			1.94970	1.305	22.83	0.0052	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			653.56320	581.786	14.23	0.8704	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			27.36320	33.286	14.23	0.1296	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			336.99010	381.363	16.42	0.6578	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			163.19010	129.863	16.42	0.3422	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			11.12620	11.007	15.13	0.0470	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			980.72620	902.906	15.13	0.9530	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	07/08/2018	Foreign Exchange Option	13.86	Call			176.23560	143.317	16.47	0.3360	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			398.03560	442.717	16.47	0.6640	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,543.36400	2,620.456	22.16	0.9961	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.56400	1.056	22.16	0.0039	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			4.72260	5.602	16.36	0.0225	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,322.92260	1,246.202	16.36	0.9775	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,028.51340	1,093.708	18.74	0.8851	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			57.21340	44.808	18.74	0.1149	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			197.80170	222.523	15.21	0.4291	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			380.00170	327.123	15.21	0.5709	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			251.02770	280.431	15.36	0.4765	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			352.02770	303.831	15.36	0.5235	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,381.89860	2,456.044	20.57	0.9779	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			12.19860	8.744	20.57	0.0221	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			758.87220	692.750	14.43	0.7967	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			78.57220	90.050	14.43	0.2033	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			323.44710	356.773	15.62	0.5104	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			353.74710	309.473	15.62	0.4896	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			411.57690	451.471	16.06	0.5782	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			291.87690	254.171	16.06	0.4218	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,895.49280	2,971.847	21.80	0.9883	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			5.79280	4.547	21.80	0.0117	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			13.76850	17.924	13.81	0.0548	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,229.26850	1,155.924	13.81	0.9452	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			189.24150	209.955	14.94	0.3428	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			592.44150	535.455	14.94	0.6572	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			107.50630	92.210	18.62	0.1602	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,257.20630	1,319.610	18.62	0.8398	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			106.31940	91.163	18.64	0.1585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,266.01940	1,328.563	18.64	0.8415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			108.70740	93.270	18.59	0.1618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,248.40740	1,310.670	18.59	0.8382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			931.14500	862.029	14.18	0.8324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			70.84500	79.429	14.18	0.1676	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,712.50210	2,634.723	19.21	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.20210	2.123	19.21	0.0055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,508.04600	1,573.537	19.20	0.8807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			78.34600	66.137	19.20	0.1193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,235.99820	1,161.858	13.81	0.9244	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			25.69820	29.258	13.81	0.0756	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,454.29290	2,527.078	20.94	0.9605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			24.59290	19.678	20.94	0.0395	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,289.48590	2,361.458	20.65	0.9523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			29.78590	24.058	20.65	0.0477	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,357.21720	2,429.540	20.77	0.9559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			27.51720	22.140	20.77	0.0441	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	12.96	Call			843.25640	776.462	14.31	0.7947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			92.95640	103.862	14.31	0.2053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			354.11760	386.387	15.52	0.4935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			414.41760	368.987	15.52	0.5065	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			378.89560	337.241	15.73	0.4737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			398.59560	434.641	15.73	0.5263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,136.59640	1,063.722	13.93	0.9003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			36.29640	41.122	13.93	0.0997	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			568.84740	513.876	15.01	0.6310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			218.54740	241.275	15.01	0.3690	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,396.00450	2,468.518	20.84	0.9578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			26.30450	21.118	20.84	0.0422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,101.19330	1,028.847	13.97	0.8904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			40.89330	46.247	13.97	0.1096	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			637.22450	578.812	14.82	0.6782	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			176.92450	196.212	14.82	0.3218	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,600.51860	2,673.920	21.20	0.9664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			20.81860	16.520	21.20	0.0336	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,317.44490	3,393.641	22.00	0.9863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			7.74490	6.241	22.00	0.0137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,719.20940	1,641.643	14.89	0.9743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			8.90940	9.043	14.89	0.0257	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			195.17250	216.003	14.90	0.3431	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			605.47250	548.603	14.90	0.6569	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,966.46350	1,888.765	15.97	0.9828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			6.16350	6.165	15.97	0.0172	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,424.48610	1,347.283	13.60	0.9575	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			14.18610	14.683	13.60	0.0425	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,214.62560	2,136.869	17.05	0.9884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			4.32560	4.269	17.05	0.0116	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,867.42870	1,789.771	15.54	0.9799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			7.12870	7.171	15.54	0.0201	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			279.35970	306.650	15.26	0.4296	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			489.65970	439.249	15.26	0.5704	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,016.03590	1,938.321	16.19	0.9841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			5.73590	5.721	16.19	0.0159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,115.27610	2,037.536	16.62	0.9864	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			4.97610	4.936	16.62	0.0136	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,817.97360	1,740.342	15.32	0.9782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			7.67360	7.742	15.32	0.0218	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,234.50710	2,156.748	17.14	0.9887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			4.20710	4.148	17.14	0.0113	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			57.37930	64.553	14.10	0.1427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			997.67930	927.153	14.10	0.8573	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			159.78940	177.575	14.73	0.3007	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			670.08940	610.175	14.73	0.6993	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			62.18390	69.868	14.13	0.1518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			972.48390	902.468	14.13	0.8482	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			13.10250	13.515	13.81	0.0390	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,473.40250	1,396.115	13.81	0.9610	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			906.74850	838.203	14.21	0.8226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			76.44850	85.603	14.21	0.1774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,254.36560	1,180.023	13.79	0.9283	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			24.06560	27.423	13.79	0.0717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,074.92430	1,003.000	14.00	0.8826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			44.62430	50.400	14.00	0.1174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,163.41900	1,090.172	13.89	0.9073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			33.11900	37.572	13.89	0.0927	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,347.39430	1,272.169	13.68	0.9459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			17.09430	19.569	13.68	0.0541	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			102.09970	114.381	14.38	0.2203	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			812.39970	746.981	14.38	0.7797	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			656.80970	597.491	14.76	0.6909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			166.50970	184.891	14.76	0.3091	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			328.11420	358.722	15.43	0.4724	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			438.41420	391.322	15.43	0.5276	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,540.30000	5,462.600	21.96	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	21.96	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			281.36660	248.135	16.46	0.3728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			571.06660	615.535	16.46	0.6272	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,381.79570	1,446.053	18.95	0.8611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			92.09570	78.653	18.95	0.1389	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,328.63930	1,253.575	13.70	0.9426	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			18.33930	20.975	13.70	0.0574	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,399.52090	2,471.489	20.84	0.9483	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			34.02090	28.089	20.84	0.0517	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			847.84990	782.998	14.48	0.7702	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			118.04990	131.098	14.48	0.2298	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			447.89970	484.896	15.92	0.5335	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			397.69970	356.796	15.92	0.4665	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			459.97440	497.558	15.97	0.5408	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			389.77440	349.458	15.97	0.4592	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,086.64650	3,160.998	21.52	0.9749	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			16.44650	12.898	21.52	0.0251	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,552.15210	2,624.733	21.17	0.9520	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			31.95210	26.633	21.17	0.0480	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			72.25340	80.030	14.19	0.1558	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,049.15340	979.030	14.19	0.8442	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			972.96340	1,024.502	17.41	0.7042	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			260.36340	233.802	17.41	0.2958	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,442.28000	1,502.658	18.55	0.8030	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			166.68000	148.958	18.55	0.1970	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			582.17280	621.287	16.14	0.5512	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			440.07280	401.087	16.14	0.4488	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,266.48390	3,339.284	21.64	0.9558	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			34.38390	29.084	21.64	0.0442	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,735.74650	2,807.060	20.95	0.9315	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			53.64650	46.860	20.95	0.0685	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			944.31770	880.065	14.47	0.7548	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			156.41770	170.265	14.47	0.2452	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			502.90260	538.775	15.85	0.5112	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			490.80260	448.575	15.85	0.4888	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			111.14720	121.594	14.31	0.1904	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,090.84720	1,023.194	14.31	0.8096	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,058.21340	3,130.329	21.35	0.9435	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			44.91340	38.929	21.35	0.0565	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			22.32380	23.337	14.99	0.0461	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,919.02380	1,841.937	14.99	0.9539	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			480.45660	439.471	15.95	0.4740	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			543.75660	580.871	15.95	0.5260	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,277.33580	1,333.319	17.98	0.7523	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			228.03580	205.919	17.98	0.2477	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,990.56140	2,912.668	17.20	0.9904	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.56140	4.768	17.20	0.0096	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			245.81660	265.776	14.83	0.3177	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			841.81660	783.676	14.83	0.6823	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			17.99080	19.350	15.48	0.0366	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,163.99080	2,087.250	15.48	0.9634	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,930.78290	3,001.490	20.85	0.9186	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			71.28290	63.990	20.85	0.0814	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,027.14860	963.674	14.51	0.7470	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			186.64860	201.174	14.51	0.2530	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			706.84590	747.436	16.32	0.5669	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			467.34590	429.936	16.32	0.4331	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			534.95870	568.835	15.77	0.4909	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			575.45870	531.335	15.77	0.5091	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,520.44210	3,592.778	22.01	0.9420	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			50.94210	45.278	22.01	0.0580	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			463.69160	493.472	15.47	0.4423	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			673.49160	625.172	15.47	0.5577	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,990.09630	2,052.747	19.09	0.8339	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			159.89630	144.447	19.09	0.1661	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,439.47480	3,510.352	21.66	0.9308	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			64.57480	57.352	21.66	0.0692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,092.93950	1,028.947	14.48	0.7553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			187.83950	201.947	14.48	0.2447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,222.51970	2,287.129	19.45	0.8562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			407.09770	374.676	16.82	0.3740	0.00	0	30

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	15.08	Call		251.44670	229.678	18.13	0.2469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,466.34670	1,522.678	18.13	0.7531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		498.56530	529.563	15.58	0.4578	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		249.76690	228.119	18.15	0.2454	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,474.66690	1,531.119	18.15	0.7546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		253.13940	231.245	18.11	0.2484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,458.03940	1,514.245	18.11	0.7516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		921.99770	967.676	16.82	0.6260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		493.23510	524.006	15.56	0.4550	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		1,160.60160	1,211.723	17.42	0.6902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		325.70160	298.723	17.42	0.3098	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		1,672.98660	1,598.420	14.19	0.9034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		57.88660	61.419	14.19	0.0966	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		653.66530	606.563	15.58	0.5422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		188.10730	170.529	18.79	0.1905	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		2,267.90100	2,332.901	19.52	0.8606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		133.00100	119.901	19.52	0.1394	2,398,024.00	20,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		1,718.75610	1,643.913	14.26	0.9097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		53.65610	56.913	14.26	0.0903	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		658.33510	611.006	15.56	0.5450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		542.26420	575.041	15.71	0.4800	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		1,408.46980	1,463.920	18.00	0.7425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		263.56980	240.920	18.00	0.2575	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		1,805.67770	1,865.989	18.76	0.8071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		190.77770	172.989	18.76	0.1929	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		1,823.00730	1,883.529	18.79	0.8095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		621.80320	576.259	15.69	0.5227	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		886.56400	931.285	16.72	0.6150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		421.66400	388.285	16.72	0.3850	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		1,304.26680	1,235.960	14.24	0.8244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		119.16680	128.960	14.24	0.1756	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		617.36420	572.041	15.71	0.5200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		166.98360	151.074	19.04	0.1713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		784.77260	731.831	15.16	0.6164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		369.67260	394.832	15.16	0.3836	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		1,998.43010	2,060.901	19.09	0.8319	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		163.53010	147.901	19.09	0.1681	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		536.70320	569.259	15.69	0.4773	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		344.23270	316.019	17.27	0.3248	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		1,811.10060	1,735.760	14.39	0.9212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		46.00060	48.760	14.39	0.0788	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		1,524.85150	1,582.029	18.26	0.7632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		239.95150	219.029	18.26	0.2368	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		1,971.88360	2,034.074	19.04	0.8287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		346.62810	318.259	17.25	0.3268	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		1,885.68750	1,809.997	14.50	0.9296	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			40.58750	42.997	14.50	0.0704	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			918.23370	860.236	14.80	0.6831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			273.13370	293.236	14.80	0.3169	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,099.13270	1,149.019	17.27	0.6752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			39.32520	41.653	14.52	0.0684	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,199.57190	1,251.440	17.51	0.6993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			314.67190	288.440	17.51	0.3007	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,083.94140	1,133.512	17.23	0.6713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			349.04140	320.512	17.23	0.3287	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,091.52810	1,141.259	17.25	0.6732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			230.47640	247.026	14.61	0.2825	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			965.20540	1,012.008	16.93	0.6388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			390.30540	359.008	16.93	0.3612	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			750.38520	791.086	16.34	0.5683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			485.48520	448.086	16.34	0.4317	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,904.42520	1,828.653	14.52	0.9316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			295.83530	270.899	17.68	0.2850	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,249.44650	1,182.141	14.30	0.8081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			134.34650	145.141	14.30	0.1919	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,998.62090	1,922.479	14.65	0.9407	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			33.52090	35.479	14.65	0.0593	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			995.57640	934.026	14.61	0.7175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			899.87520	842.520	14.84	0.6745	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,141.33890	2,064.738	14.85	0.9526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			26.23890	27.738	14.85	0.0474	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			392.86200	419.139	15.24	0.3980	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			757.96200	706.139	15.24	0.6020	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,270.73530	1,323.899	17.68	0.7150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			551.17140	509.919	16.00	0.4771	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,344.19570	1,275.207	14.20	0.8357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			109.09570	118.207	14.20	0.1643	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			666.99070	704.932	16.10	0.5358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			532.09070	491.932	16.10	0.4642	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			284.77520	305.520	14.84	0.3255	0.00	0	7,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			930.63350	872.205	14.76	0.6889	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,400.25490	1,455.575	17.98	0.7410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			265.35490	242.575	17.98	0.2590	2,425,751.00	10,000	16,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,555.37430	1,481.625	14.02	0.8854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			70.27430	74.625	14.02	0.1146	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			636.07140	672.919	16.00	0.5229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			21.83400	23.061	14.99	0.0401	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			547.85720	580.855	15.72	0.4828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			612.95720	567.855	15.72	0.5172	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			199.43670	214.226	14.52	0.2553	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,064.53670	1,001.226	14.52	0.7447	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			265.53350	285.205	14.76	0.3111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			137.61970	124.129	19.45	0.1438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,310.81060	1,364.669	17.77	0.7234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			285.91060	261.669	17.77	0.2766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			85.77960	93.247	14.08	0.1369	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,450.87960	1,380.247	14.08	0.8631	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,246.93400	2,170.061	14.99	0.9599	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			887.91370	832.277	14.92	0.6608	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			310.51370	332.977	14.92	0.3392	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,132.26220	1,182.312	17.29	0.6762	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			349.66220	321.612	17.29	0.3238	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			271.03380	291.501	14.76	0.3108	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			948.43380	890.801	14.76	0.6892	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,201.69030	1,253.132	17.46	0.6927	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			329.09030	302.432	17.46	0.3073	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,107.46540	1,044.095	14.47	0.7432	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			212.56540	227.295	14.47	0.2568	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			819.50760	861.148	16.38	0.5770	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			494.40760	457.948	16.38	0.4230	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			560.35400	592.658	15.63	0.4738	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			655.25400	609.458	15.63	0.5262	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,750.96940	3,823.713	22.05	0.9315	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			65.86940	60.513	22.05	0.0685	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,123.56080	3,194.449	20.78	0.9078	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			88.46080	81.249	20.78	0.0922	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			185.55000	198.677	14.39	0.2320	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,183.95000	1,118.977	14.39	0.7680	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			221.51820	236.467	14.49	0.2478	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,218.71820	1,155.467	14.49	0.7522	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			947.63470	991.341	16.61	0.5886	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			516.63470	482.141	16.61	0.4114	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			178.12790	190.810	14.36	0.2116	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,337.12790	1,271.610	14.36	0.7884	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,186.42900	1,124.030	14.54	0.7404	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			237.42900	253.230	14.54	0.2596	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,492.16270	1,546.183	17.82	0.7019	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			363.76270	339.483	17.82	0.2981	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,255.49340	1,194.050	14.59	0.7389	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			257.79340	274.750	14.59	0.2611	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,058.95110	1,104.451	16.79	0.5966	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			536.65110	503.751	16.79	0.4034	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			207.64600	222.108	14.45	0.2242	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,375.34600	1,311.408	14.45	0.7758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			739.37840	698.866	16.03	0.5056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			760.37840	798.366	16.03	0.4944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,270.82980	2,198.157	13.75	0.9350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			41.82980	47.657	13.75	0.0650	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	12.06	Call			2,037.41800	1,966.589	13.92	0.9048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			68.41800	76.089	13.92	0.0952	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			440.96360	468.634	15.12	0.3623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,019.96360	969.134	15.12	0.6377	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,550.93680	2,476.408	13.56	0.9609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			21.93680	25.908	13.56	0.0391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,704.42530	3,625.959	15.53	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.42530	5.459	15.53	0.0087	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,326.02370	2,252.953	13.71	0.9409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			37.02370	42.453	13.71	0.0591	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,038.32760	1,083.225	16.69	0.5782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			587.32760	553.725	16.69	0.4218	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,469.01100	1,404.804	14.42	0.7883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			200.01100	214.304	14.42	0.2117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			868.93460	823.275	15.57	0.5700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			589.93460	622.775	15.57	0.4300	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,388.02330	1,439.970	17.46	0.6575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			457.02330	430.470	17.46	0.3425	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,575.85640	1,630.693	17.85	0.6915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			404.85640	381.193	17.85	0.3085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,014.56550	963.909	15.14	0.6354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			445.56550	473.409	15.14	0.3646	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,778.85170	1,834.824	18.22	0.7238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			357.85170	335.324	18.22	0.2762	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			917.56470	959.676	16.41	0.5445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			646.56470	610.176	16.41	0.4555	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,852.16570	1,909.071	18.33	0.7348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			341.16570	319.571	18.33	0.2652	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,692.42010	1,624.784	14.19	0.8425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			133.42010	144.284	14.19	0.1575	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			819.04240	775.226	15.74	0.5459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			650.04240	684.726	15.74	0.4541	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			381.42980	359.098	18.05	0.2928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,672.42980	1,728.598	18.05	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			379.55120	357.325	18.07	0.2915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,680.55120	1,736.825	18.07	0.7085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			383.31550	360.878	18.03	0.2941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,664.31550	1,720.378	18.03	0.7059	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			91.43600	100.848	14.01	0.1175	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,926.13600	1,856.948	14.01	0.8825	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			277.61930	295.643	14.65	0.2618	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,325.71930	1,265.243	14.65	0.7382	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,176.91760	1,224.341	16.98	0.6045	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			555.01760	523.941	16.98	0.3955	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			296.09180	315.354	14.70	0.2723	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,301.19180	1,241.954	14.70	0.7277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			486.21690	514.845	15.18	0.3624	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,100.61690	1,050.045	15.18	0.6376	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,307.87460	1,357.749	17.16	0.6128	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			572.27460	542.949	17.16	0.3872	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			271.64440	289.950	14.64	0.2461	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,456.04440	1,395.150	14.64	0.7539	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,401.33040	1,341.597	14.70	0.7382	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			296.93040	316.397	14.70	0.2618	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			363.07510	385.477	14.86	0.2878	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,382.37510	1,324.677	14.86	0.7122	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,474.29690	1,414.599	14.75	0.7387	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			314.99690	335.399	14.75	0.2613	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,438.65760	1,490.849	17.34	0.6204	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			587.95760	560.049	17.34	0.3796	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			93.59140	100.477	13.38	0.1097	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,118.19140	2,044.877	13.38	0.8903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,023.29260	1,956.033	13.65	0.8671	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			119.29260	132.433	13.65	0.1329	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,136.59140	1,182.996	16.70	0.5494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			740.59140	706.596	16.70	0.4506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,678.17860	1,617.465	14.57	0.7837	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			999.05860	1,042.474	16.42	0.5151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			809.43890	772.600	16.43	0.4832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,005.43890	1,049.000	16.43	0.5168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			816.69560	779.560	16.41	0.4865	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			992.69560	1,035.960	16.41	0.5135	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			707.35040	743.829	15.74	0.4282	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,912.02360	1,969.465	18.14	0.6890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			476.02360	453.065	18.14	0.3110	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,154.57340	2,214.796	18.48	0.7213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			418.57340	398.396	18.48	0.2787	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			813.05860	776.074	16.42	0.4849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			680.14280	715.844	15.67	0.4188	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,856.01370	1,913.436	18.06	0.6809	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			490.01370	467.036	18.06	0.3191	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,351.70400	1,294.917	14.94	0.6945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			407.70400	431.317	14.94	0.3055	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,011.35040	967.429	15.74	0.5718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			666.31820	635.593	17.03	0.4139	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,519.92390	1,459.714	14.75	0.7429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			315.92390	336.114	14.75	0.2571	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			367.11690	389.275	14.86	0.2848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,421.11690	1,362.875	14.86	0.7152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,034.14280	989.444	15.67	0.5812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			244.17860	263.865	14.57	0.2163	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,056.54180	2,115.692	18.34	0.7088	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	15.80	Call			440.54180	419.292	18.34	0.2912	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,503.48810	3,422.964	13.40	0.9861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.48810	9.364	13.40	0.0139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,302.31820	1,351.993	17.03	0.5861	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,560.72330	1,614.776	17.49	0.6274	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			599.52330	572.676	17.49	0.3726	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			329.77190	351.050	14.79	0.2604	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,538.57190	1,478.950	14.79	0.7396	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			397.23140	421.252	14.92	0.2945	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,421.33140	1,364.452	14.92	0.7055	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,586.66420	2,650.875	19.01	0.7589	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			364.36420	347.475	19.01	0.2411	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,269.38560	1,216.276	15.13	0.6576	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			501.68560	529.676	15.13	0.3424	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			347.73620	369.394	14.87	0.2591	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,618.03620	1,557.694	14.87	0.7409	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,693.71430	1,748.858	17.71	0.6311	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			624.01430	597.158	17.71	0.3689	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			434.31660	459.439	15.06	0.3006	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,466.51660	1,409.539	15.06	0.6994	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			363.08100	384.789	14.93	0.2576	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,690.78100	1,629.389	14.93	0.7424	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,833.81520	1,890.483	17.96	0.6364	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			641.51520	615.083	17.96	0.3636	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			470.90100	496.403	15.17	0.3054	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,514.30100	1,456.603	15.17	0.6946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,063.91140	1,998.895	14.12	0.8257	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			203.71140	222.395	14.12	0.1743	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,453.61880	1,398.811	15.35	0.6697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			543.41880	572.311	15.35	0.3303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,447.89960	1,393.239	15.36	0.6680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			547.69960	576.739	15.36	0.3320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,106.21870	2,165.595	18.36	0.6650	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			596.41870	572.095	18.36	0.3350	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,459.35690	1,404.396	15.34	0.6713	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			539.15690	567.896	15.34	0.3287	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,629.09550	3,546.502	13.60	0.9762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			18.89550	20.002	13.60	0.0238	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,956.66190	2,014.771	18.14	0.6388	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			663.66190	637.571	18.14	0.3612	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			376.26090	399.417	14.99	0.2557	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,763.26090	1,702.217	14.99	0.7443	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			501.61660	528.764	15.29	0.3084	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,562.41660	1,505.264	15.29	0.6916	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,103.64300	2,162.573	18.34	0.6438	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			679.84300	653.573	18.34	0.3562	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		539.28310	567.655	15.39	0.3141	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,595.48310	1,538.655	15.39	0.6859	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,835.58870	1,774.060	15.04	0.7462	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		389.38870	413.060	15.04	0.2538	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		697.54720	671.240	18.49	0.3535	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		398.69190	424.728	15.07	0.2518	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,900.39190	1,840.128	15.07	0.7482	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,225.84720	2,285.840	18.49	0.6465	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		573.51860	602.902	15.48	0.3173	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,640.91860	1,583.902	15.48	0.6827	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		769.60130	741.675	18.25	0.3794	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,061.10130	2,119.975	18.25	0.6206	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		774.29380	746.179	18.23	0.3814	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,045.79380	2,104.479	18.23	0.6186	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,717.89770	5,792.677	22.03	0.8643	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		246.39770	234.377	22.03	0.1357	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		771.94300	743.923	18.24	0.3804	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,053.44300	2,112.223	18.24	0.6196	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		408.70530	433.798	15.05	0.2491	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,971.60530	1,909.298	15.05	0.7509	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,362.35700	2,423.784	18.64	0.6495	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		715.25700	689.284	18.64	0.3505	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		606.76590	638.121	15.58	0.3203	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,683.46590	1,627.321	15.58	0.6797	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		639.09150	670.636	15.65	0.3231	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,721.29150	1,664.336	15.65	0.6769	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		670.92170	703.485	15.71	0.3254	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,762.32170	1,705.385	15.71	0.6746	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		702.93920	736.446	15.78	0.3274	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,803.63920	1,746.546	15.78	0.6726	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		733.64680	767.358	15.84	0.3298	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,835.94680	1,778.058	15.84	0.6702	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		765.49690	800.144	15.90	0.3310	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,882.89690	1,824.744	15.90	0.6690	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,302.58240	1,259.989	17.42	0.5059	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,596.08240	1,646.689	17.42	0.4941	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,299.14680	1,256.650	17.43	0.5048	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,602.64680	1,653.350	17.43	0.4952	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,306.03720	1,263.330	17.41	0.5069	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,589.53720	1,640.030	17.41	0.4931	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,728.41520	1,780.906	17.61	0.5010	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,330.61520	1,287.706	17.61	0.4990	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,441.66330	1,395.968	17.63	0.5144	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,718.06330	1,769.968	17.63	0.4856	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,448.60310	1,402.703	17.61	0.5163	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,705.00310	1,756.703	17.61	0.4837	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	14/09/2020	Foreign Exchange Option	15.35	Call			1,445.12820	1,399.330	17.62	0.5154	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,711.52820	1,763.330	17.62	0.4846	0.00	0	0
Total \$ / R Option												4,823,775.00	30,000	2,921,688
Total \$ / R												529,190,010.80	68,603	3,752,409
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.63260		13.71030			0.0000	204,489.00	15	350
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.78700		13.86510			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.95050		14.03000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.10360		14.18400			0.0000	0.00	0	0
Total \$ / R MAXI Future												204,489.00	15	365
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			27,825.82880	24,531.852	16.49	0.3694	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			57,795.82880	62,271.852	16.49	0.6306	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			27,518.56650	24,253.399	16.51	0.3660	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			58,488.56650	62,993.399	16.51	0.6340	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			28,136.66440	24,813.474	16.46	0.3728	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			57,106.66440	61,553.474	16.46	0.6272	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			197,188.36310	203,407.414	19.04	0.8287	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			16,698.36310	15,107.414	19.04	0.1713	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			23,211.00060	21,176.111	18.36	0.2298	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			156,701.00060	162,476.111	18.36	0.7702	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			23,057.65840	21,022.746	18.37	0.2284	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			157,547.65840	163,322.746	18.37	0.7716	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			23,365.51300	21,319.783	18.34	0.2312	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			155,855.51300	161,619.783	18.34	0.7688	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			0.00000	70,651.566	15.99	0.5097	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			0.00000	78,601.566	15.99	0.4903	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			0.00000	70,267.769	16.01	0.5076	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			0.00000	79,217.769	16.01	0.4924	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			0.00000	71,037.028	15.98	0.5118	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			0.00000	77,987.028	15.98	0.4882	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			81,305.86250	77,622.142	16.42	0.4849	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			99,905.86250	104,262.142	16.42	0.5151	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			80,943.89430	77,274.698	16.44	0.4832	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			100,543.89430	104,914.698	16.44	0.5168	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			81,669.55840	77,970.729	16.41	0.4865	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			99,269.55840	103,610.729	16.41	0.5135	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												204,489.00	15	365
£ / R	On	17/09/2018	Foreign Exchange Future			18.14330		18.18190			0.0000	10,885,980.00	600	226,726
£ / R	On	14/12/2018	Foreign Exchange Future			18.42120		18.45940			0.0000	184,212.00	10	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.72430		18.76180			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.00880		19.04840			0.0000	0.00	0	6,543

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												11,070,192.00	610	245,638
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			448.24700	421.886	14.58	0.4771	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			516.34700	528.586	14.58	0.5229	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			444.13240	417.901	14.60	0.4739	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			522.23240	534.601	14.60	0.5261	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			452.39420	425.908	14.57	0.4804	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			510.49420	522.608	14.57	0.5196	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			887.87190	859.148	14.43	0.5870	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			548.47190	557.948	14.43	0.4130	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			882.61780	853.961	14.44	0.5848	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			553.21780	562.761	14.44	0.4152	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			893.15420	864.353	14.42	0.5893	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			543.75420	553.153	14.42	0.4107	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,191.43520	1,162.696	15.16	0.5965	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			729.63520	738.396	15.16	0.4035	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,186.27840	1,157.588	15.17	0.5948	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			734.47840	743.288	15.17	0.4052	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,196.60970	1,167.815	15.16	0.5982	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			724.80970	733.515	15.16	0.4018	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,376.23060	1,346.321	15.78	0.5824	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			957.83060	967.521	15.78	0.4176	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,371.37930	1,341.518	15.78	0.5810	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			962.97930	972.718	15.78	0.4190	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,381.09640	1,351.138	15.77	0.5838	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			952.69640	962.338	15.77	0.4162	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												11,070,192.00	610	245,638
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12402		0.12457			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12626		0.12681			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12878		0.12000			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13115		0.13173			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			217.82290	188.545	18.62	0.3002	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			760.42290	786.445	18.62	0.6998	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			97.18910	77.298	22.82	0.1278	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,639.78910	1,675.198	22.82	0.8722	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			627.59460	576.452	15.53	0.6947	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			170.19460	174.352	15.53	0.3053	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			937.04780	882.133	15.62	0.7061	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			255.64780	256.233	15.62	0.2939	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			486.09210	444.513	18.08	0.4274	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			804.69210	818.613	18.08	0.5726	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,706.66360	1,650.271	13.06	0.9487	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			25.26360	24.372	13.06	0.0513	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			0.00000	1,281.173	18.43	0.7037	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			0.00000	403.573	18.43	0.2963	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			0.00000	763.647	19.11	0.5082	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			0.00000	886.047	19.11	0.4918	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			0.00000	2,008.099	17.76	0.8720	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.00000	130.499	17.76	0.1280	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,012.82520	961.823	17.90	0.5548	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			839.72520	846.423	17.90	0.4452	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			662.25790	621.606	19.15	0.3979	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,489.15790	1,506.206	19.15	0.6021	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,506.61370	1,449.144	15.79	0.7445	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			333.51370	333.743	15.79	0.2555	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	16/07/2018	Foreign Exchange Future			15.90840		15.92460			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.91160		15.92780			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.95630		15.97210			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.11300		16.12810			0.0000	26,312,529.00	1,633	138,183
€ / R	On	25/09/2018	Foreign Exchange Future			16.13980		16.15510			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.41050		16.42630			0.0000	20,053,631.00	1,222	21,688
€ / R	On	18/03/2019	Foreign Exchange Future			16.74090		16.75370			0.0000	4,185,225.00	250	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.05490		17.06820			0.0000	4,263,725.00	250	5,256
Total € / R Future												54,815,110.00	3,355	170,002
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.78110	0.583	18.06	0.0039	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,225.38110	1,208.983	18.06	0.9961	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			61.61060	59.458	14.93	0.2413	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			359.41060	341.058	14.93	0.7587	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			20.19680	18.414	12.89	0.0753	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			782.29680	764.714	12.89	0.9247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			564.65050	547.448	14.11	0.6150	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			153.72040	142.933	16.56	0.2172	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			9.53960	9.414	14.13	0.0241	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			485.93020	468.575	14.30	0.5565	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			357.83020	355.575	14.30	0.4435	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			855.54420	857.843	15.84	0.6986	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			223.64420	210.843	15.84	0.3014	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,128.91900	1,133.094	16.52	0.7787	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			286.55050	284.448	14.11	0.3850	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,440.68340	3,455.425	19.97	0.9832	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			8.78340	8.425	19.97	0.0168	0.00	0	86,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			155.36090	144.504	16.54	0.2192	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,137.26090	1,141.504	16.54	0.7808	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.75510	2.556	24.82	0.0047	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,632.44330	2,617.130	17.19	0.9904	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.34330	4.130	17.19	0.0096	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,887.63960	1,872.414	14.13	0.9759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,145.62040	1,149.933	16.56	0.7828	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			157.01900	146.094	16.52	0.2213	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,504.65510	5,519.556	24.82	0.9953	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			414.57160	412.553	14.43	0.4683	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			479.67160	462.353	14.43	0.5317	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			254.59550	243.931	16.96	0.2374	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,728.29550	1,733.431	16.96	0.7626	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			257.74160	246.991	16.93	0.2400	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,711.44160	1,716.491	16.93	0.7600	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			256.16480	245.454	16.95	0.2387	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,719.86480	1,724.954	16.95	0.7613	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,131.59640	1,115.029	14.09	0.6460	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			507.89640	504.128	14.09	0.3540	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,126.23160	1,109.666	14.10	0.6440	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			512.53160	508.766	14.10	0.3560	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,120.89470	1,104.327	14.11	0.6419	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			517.19470	513.427	14.11	0.3581	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,082.37170	1,065.171	14.80	0.5587	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			884.17170	880.271	14.80	0.4413	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,078.11240	1,060.919	14.81	0.5571	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			889.91240	886.019	14.81	0.4429	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,086.64830	1,069.439	14.79	0.5603	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			878.44830	874.539	14.79	0.4397	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												54,815,110.00	3,355	499,806
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.12450		10.12830			0.0000	0.00	0	12,355
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.24480		10.24900			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.37760		10.38220			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.50420		10.51050			0.0000	0.00	0	4,929
Total AU\$ / R Future												0.00	0	28,696
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			25.97210	24.216	14.61	0.0824	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,007.67210	1,009.716	14.61	0.9176	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			25.41100	23.651	14.63	0.0807	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,017.11100	1,019.151	14.63	0.9193	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			24.86180	23.100	14.66	0.0790	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,026.56180	1,028.600	14.66	0.9210	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,302.54840	1,304.417	14.47	0.8740	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			63.26750	60.887	14.43	0.1291	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,284.26750	1,286.087	14.43	0.8709	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			62.40110	60.045	14.45	0.1276	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,293.40110	1,295.245	14.45	0.8724	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			61.54840	59.217	14.47	0.1260	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			447.46610	441.882	12.53	0.5273	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			425.26610	424.282	12.53	0.4727	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			442.99120	437.414	12.54	0.5237	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			430.79120	429.814	12.54	0.4763	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			451.98140	446.390	12.52	0.5310	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			419.78140	418.790	12.52	0.4690	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			863.23960	864.609	13.88	0.6112	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			360.91430	356.007	13.89	0.3864	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			870.41430	871.807	13.89	0.6136	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			366.59150	361.634	13.86	0.3913	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			856.09150	857.434	13.86	0.6087	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			363.73960	358.809	13.88	0.3888	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,696
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.55690		10.59100			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.69930		10.73000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,146.21400	1,111.928	12.23	0.9140	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			35.21400	35.028	12.23	0.0860	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,136.86080	1,102.557	12.19	0.9125	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			35.86080	35.657	12.19	0.0875	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,155.57760	1,121.311	12.26	0.9155	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			34.57760	34.411	12.26	0.0845	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			0.00000	471.504	13.63	0.5127	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			0.00000	502.204	13.63	0.4873	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			0.00000	467.453	13.65	0.5095	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			0.00000	508.153	13.65	0.4905	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			0.00000	475.587	13.61	0.5159	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			0.00000	496.287	13.61	0.4841	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	17/09/2018	Foreign Exchange Future			13.86850		13.90460			0.0000	4,229,892.50	305	1,290
CHF / R	On	14/12/2018	Foreign Exchange Future			14.13750		14.17330			0.0000	70,687.50	5	50
CHF / R	On	18/03/2019	Foreign Exchange Future			14.43770		14.47000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.72440		14.75980			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												4,300,580.00	310	1,340
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			94.68280	81.493	16.98	0.1536	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,220.08280	1,242.993	16.98	0.8464	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			93.64670	80.532	17.01	0.1520	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,229.04670	1,252.032	17.01	0.8480	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			92.62510	79.583	17.04	0.1503	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,238.02510	1,261.083	17.04	0.8497	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,127.74310	1,093.508	13.77	0.7846	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			164.44310	166.008	13.77	0.2154	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,120.01160	1,085.833	13.76	0.7823	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			166.71160	168.333	13.76	0.2177	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,135.49820	1,101.208	13.77	0.7870	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			162.19820	163.708	13.77	0.2130	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			0.00000	693.049	14.62	0.5193	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			0.00000	715.349	14.62	0.4807	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			0.00000	689.076	14.64	0.5171	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			0.00000	721.376	14.64	0.4829	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			0.00000	685.121	14.65	0.5149	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			0.00000	727.421	14.65	0.4851	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			874.71580	850.108	14.91	0.5296	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			834.91580	845.708	14.91	0.4704	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			870.52770	846.129	14.92	0.5278	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			840.72770	851.729	14.92	0.4722	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			866.36440	842.170	14.93	0.5259	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			846.56440	857.770	14.93	0.4741	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												4,300,580.00	310	1,340
CNH / R	On	17/09/2018	Foreign Exchange Future			2.04490		2.05700			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06310		2.07560			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08280		2.09000			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10130		2.11410			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			252.28290	214.394	14.39	0.2738	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			982.28290	1,065.394	14.39	0.7262	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			229.33170	194.388	14.53	0.2524	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,059.33170	1,145.388	14.53	0.7476	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			208.37440	176.200	14.67	0.2324	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,138.37440	1,227.200	14.67	0.7676	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			147.70250	162.098	13.20	0.1628	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,820.32000	1,709.985	13.13	0.8232	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			164.32000	178.985	13.13	0.1768	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,738.40300	1,628.292	13.07	0.8083	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			182.40300	197.292	13.07	0.1917	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,903.70250	1,793.098	13.20	0.8372	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			0.00000	1,068.838	14.07	0.5045	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			0.00000	982.491	13.96	0.5279	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			0.00000	954.491	13.96	0.4721	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			0.00000	938.849	14.01	0.5116	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			0.00000	1,010.849	14.01	0.4884	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			0.00000	896.838	14.07	0.4955	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,908.54160	1,819.080	14.06	0.6930	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			567.54160	606.080	14.06	0.3070	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,842.37400	1,754.935	14.06	0.6799	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			601.37400	641.935	14.06	0.3201	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,976.03320	1,884.589	14.07	0.7058	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			535.03320	571.588	14.07	0.2942	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			2.16280		2.16590			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.20380		2.20680			0.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.24900		2.25000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29210		2.29480			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			99.53200	90.835	15.64	0.1247	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,940.53200	1,962.835	15.64	0.8753	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			92.41310	84.204	15.85	0.1159	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,033.41310	2,056.204	15.85	0.8841	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			85.91030	78.158	16.06	0.1078	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,126.91030	2,150.158	16.06	0.8922	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,474.06110	1,441.706	12.97	0.7450	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			306.06110	303.706	12.97	0.2550	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,404.81730	1,372.685	13.00	0.7264	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			336.81730	334.685	13.00	0.2736	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,545.28080	1,512.742	12.93	0.7630	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			277.28080	274.742	12.93	0.2370	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			0.00000	1,041.834	14.59	0.5084	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			0.00000	1,151.834	14.59	0.4916	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			0.00000	1,126.539	14.45	0.5373	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			0.00000	1,036.539	14.45	0.4627	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			0.00000	1,082.890	14.51	0.5227	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			0.00000	1,092.890	14.51	0.4773	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			628.73890	627.217	14.51	0.2883	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,111.87720	2,083.664	14.53	0.7002	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			663.87720	662.664	14.53	0.2998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,048.25710	2,020.370	14.54	0.6885	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			700.25710	699.370	14.54	0.3115	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,176.73890	2,148.217	14.51	0.7117	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.73930		1.74940			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.76170		1.77200			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.78540		1.79000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80730		1.81750			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			203.32570	175.738	17.65	0.2290	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,209.32570	1,282.738	17.65	0.7710	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			185.72860	160.099	17.83	0.2114	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,291.72860	1,367.099	17.83	0.7886	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			222.29630	192.550	17.46	0.2477	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,128.29630	1,199.550	17.46	0.7523	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,110.96510	2,013.901	14.79	0.8891	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			90.96510	96.901	14.79	0.1109	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,020.83950	1,924.855	14.68	0.8781	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			100.83950	107.855	14.68	0.1219	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,201.96770	2,103.935	14.91	0.8992	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			81.96770	86.935	14.91	0.1008	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			0.00000	922.012	15.86	0.5187	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			0.00000	968.012	15.86	0.4813	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			0.00000	882.571	15.97	0.5023	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			0.00000	1,028.571	15.97	0.4977	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			0.00000	963.146	15.76	0.5354	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			0.00000	909.146	15.76	0.4646	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,385.87900	1,325.072	15.56	0.5992	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			810.87900	852.072	15.56	0.4008	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,337.68150	1,278.472	15.65	0.5845	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			862.68150	905.472	15.65	0.4155	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,435.70960	1,373.299	15.46	0.6141	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			760.70960	800.299	15.46	0.3859	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			0.13360		0.13440			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13310		0.13350			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13270		0.13000			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13230		0.13290			0.0000	0.00	0	1,093

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70300		1.70850			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.72820		1.73370			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.75530		1.76000			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78120		1.78670			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			9.30730		9.29970			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.41670		9.40880			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.53690		9.53000			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65170		9.64550			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			61.23790	58.053	14.92	0.1782	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			681.53790	670.753	14.92	0.8218	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			59.91200	56.759	14.95	0.1748	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			690.21200	679.459	14.95	0.8252	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			58.61550	55.495	14.97	0.1714	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			698.91550	688.195	14.97	0.8286	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			610.85110	610.717	12.68	0.7492	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			132.05110	124.017	12.68	0.2508	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			603.71760	603.495	12.68	0.7450	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			134.91760	126.795	12.68	0.2550	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			618.02840	617.982	12.69	0.7534	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			129.22840	121.282	12.69	0.2466	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			0.00000	445.557	13.97	0.4778	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			0.00000	451.346	13.95	0.5293	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			0.00000	434.446	13.95	0.4707	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			0.00000	446.885	13.96	0.5257	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			0.00000	439.985	13.96	0.4743	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			0.00000	442.457	13.97	0.5222	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			441.28340	439.575	14.91	0.4532	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			715.78340	707.875	14.91	0.5468	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			437.85490	436.144	14.92	0.4506	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			722.35490	714.444	14.92	0.5494	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			444.73770	443.036	14.89	0.4559	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			709.23770	701.336	14.89	0.5441	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Future			1.31550		1.32170			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32630		1.33310			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33420		1.34000			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34080		1.35230			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			483.00000	545.000		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			583.00000	645.000		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			383.00000	445.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			731.00000	663.000		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			631.00000	563.000		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			831.00000	763.000		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			0.00000	58.000		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			0.00000	158.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	42.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			323.00000	208.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			223.00000	108.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			423.00000	308.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33090		1.32610			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18190		1.17640			0.0000	65,004.50	55	175
Total QUANTO € / \$ Future												65,004.50	55	175
Total QUANTO € / \$												65,004.50	55	175
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.06320	0.12235	8.02740			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12235	420.25330	414.461	14.21	0.1585	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12235	6,246.25330	5,882.461	14.21	0.8415	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12235	401.93080	395.650	14.16	0.1531	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12235	6,327.93080	5,963.650	14.16	0.8469	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12235	439.13680	433.871	14.27	0.1639	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12235	6,165.13680	5,801.871	14.27	0.8361	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12235	1,793.19900	1,859.065	16.26	0.4425	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12235	3,219.19900	2,927.065	16.26	0.5575	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.05220		10.06120			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.18870		10.19690			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.33410		10.34000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.47250		10.47630			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			266.76770	257.088	12.86	0.5475	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			205.56770	204.888	12.86	0.4525	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			261.73610	252.112	12.88	0.5406	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			210.53610	209.912	12.88	0.4594	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			271.86640	262.136	12.85	0.5544	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			200.66640	199.936	12.85	0.4456	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			893.72880	884.127	12.44	0.8544	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			66.82880	65.427	12.44	0.1456	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			885.41710	875.817	12.44	0.8514	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			68.51710	67.117	12.44	0.1486	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			902.07100	892.468	12.44	0.8573	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			65.17100	63.768	12.44	0.1427	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			0.00000	465.214	13.59	0.5206	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			0.00000	471.114	13.59	0.4794	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			0.00000	460.900	13.60	0.5173	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			0.00000	476.800	13.60	0.4827	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			0.00000	469.561	13.58	0.5240	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	465.461	13.58	0.4760	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			797.79010	794.386	13.43	0.6598	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			331.49010	331.886	13.43	0.3402	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			809.59950	805.814	13.41	0.6656	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			323.29950	323.314	13.41	0.3344	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			803.49190	800.084	13.42	0.6627	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			327.19190	327.584	13.42	0.3373	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			2.88710		2.88930			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.80890		2.81100			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.72820		2.73000			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.65640		2.65060			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,775
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.39850	5.964	20.60	0.0547	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			477.09850	478.864	20.60	0.9453	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.02610	5.630	20.67	0.0519	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			486.72610	488.530	20.67	0.9481	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.79430	6.319	20.52	0.0577	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			467.49430	469.219	20.52	0.9423	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			79.01930	75.887	18.58	0.3482	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			238.01930	236.987	18.58	0.6518	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			76.22720	73.141	18.62	0.3386	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			245.22720	244.241	18.62	0.6614	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			81.90140	78.722	18.55	0.3580	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			230.90140	229.822	18.55	0.6420	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			0.00000	160.314	17.73	0.5278	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			0.00000	162.114	17.73	0.4722	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			0.00000	155.561	17.72	0.5179	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			0.00000	167.361	17.72	0.4821	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			0.00000	165.165	17.74	0.5376	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			0.00000	156.965	17.74	0.4624	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			22.38040	22.135	20.82	0.0954	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			901.78040	895.735	20.82	0.9046	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			21.73300	21.489	20.82	0.0931	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			911.13300	905.089	20.82	0.9069	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			23.04560	22.800	20.82	0.0978	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			892.44560	886.400	20.82	0.9022	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,775
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.34430		1.33230			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.29590		1.28440			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.25010		1.24000			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21200		1.20140			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									594 821 611.30	42,948	1,291,982
Total Options									4 823 775.00	30,000	3,251,492
Grand Total:									599,645,386.30	72,948	4,543,474