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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2018 Foreign Exchange Future			13.23100		13.24590			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.23800		13.25280			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.23970		13.25450			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.24310		13.25790			0.0000	0.00	0	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.25000		13.26480			0.0000	0.00	0	3,262
\$ / R On 02/08/2018 Foreign Exchange Future			13.25340		13.26820			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.26190		13.27670			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.27220		13.28690			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.27560		13.29030			0.0000	6,637,800.00	500	6,070
\$ / R On 20/08/2018 Foreign Exchange Future			13.28410		13.29890			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.30290		13.31770			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.30810		13.32280			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.32520		13.33990			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.33200		13.34680			0.0000	701,503,176.00	52,618	503,664
\$ / R On 25/09/2018 Foreign Exchange Future			13.34570		13.36040			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.35080		13.36550			0.0000	0.00	0	4,032
\$ / R On 02/10/2018 Foreign Exchange Future			13.35760		13.37230			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.37470		13.38930			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.39690		13.41140			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.40370		13.41820			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			13.40710		13.42160			0.0000	0.00	0	3,608

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/11/2018	Foreign Exchange Future			13.40880		13.42330			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.41570		13.43010			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.42930		13.44380			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.43440		13.44890			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.45840		13.47270			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.47710		13.49150			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.48230		13.49660			0.0000	40,446.90	3	61,430
\$ / R	On	21/12/2018	Foreign Exchange Future			13.49420		13.50850			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.51130		13.52550			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.51470		13.52890			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.56260		13.57670			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.56430		13.57840			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.58660		13.60060			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.61240		13.62620			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.64330		13.65690			0.0000	477,515.50	35	5,900
\$ / R	On	27/03/2019	Foreign Exchange Future			13.65880		13.67230			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.66220		13.67570			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.66910		13.68250			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.71680		13.73040			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.76870		13.78370			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.77370		13.78880			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.79210		13.80770			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.81560		13.83180			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.82060		13.83690			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.82400		13.84040			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.87280		13.89020			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.87460		13.89210			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.92780		13.94580			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.93340		13.95130			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.95900		13.97720			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.98470		14.00320			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.98840		14.00690			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.04160		14.06060			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.09490		14.11430			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.10040		14.11980			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.12050		14.14020			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.15360		14.17350			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.15730		14.17720			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.21050		14.23090			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.26740		14.28830			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.32430		14.34570			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.37380		14.39570			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.43620		14.45860			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.45460		14.47710			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.54210		14.56550			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.64920		14.67330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Future												708,658,938.40	53,156	790,381
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		558.90130	572.054	24.12	0.9722		0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		4.80130	3.054	24.12	0.0278		0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		2,467.21920	2,482.020	33.78	0.9999		0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		0.01920	0.020	33.78	0.0001		0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		0.93300	0.628	24.11	0.0046		0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,198.13300	1,212.628	24.11	0.9954		0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		2,687.21490	2,702.017	35.96	0.9999		0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		0.01490	0.016	35.96	0.0001		0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		939.27190	953.536	21.84	0.9887		0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		2.07190	1.536	21.84	0.0113		0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call		46.32690	40.237	16.63	0.2182		0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put		291.82690	300.537	16.63	0.7818		0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,037.29480	1,051.931	22.35	0.9890		0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		1.79480	1.631	22.35	0.0110		0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		0.28420	0.207	19.38	0.0017		0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		1,198.18420	1,183.307	19.38	0.9983		0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call		144.42360	129.729	15.22	0.4968		0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put		136.52360	136.629	15.22	0.5032		0.00	0	20,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put		314.44500	318.005	15.65	0.7240		0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call		79.24500	68.005	15.65	0.2760		0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,055.31610	3,070.103	31.93	0.9995		0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		0.11610	0.103	31.93	0.0005		0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		2,555.34050	2,570.082	27.05	0.9995		0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		0.14050	0.082	27.05	0.0005		0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call		324.47490	307.535	14.69	0.7506		0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put		59.67490	57.535	14.69	0.2494		0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		564.47900	572.866	16.74	0.8896		0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		29.27900	22.866	16.74	0.1104		0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put		11.46570	10.187	14.17	0.0595		0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call		619.66570	603.587	14.17	0.9405		0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		45.45540	39.623	17.04	0.1449		0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		628.75540	637.723	17.04	0.8551		0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,903.65170	2,918.427	27.35	0.9986		0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		0.35170	0.327	27.35	0.0014		0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		5.98230	4.639	15.73	0.0243		0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		962.68230	946.539	15.73	0.9757		0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,342.82650	1,355.881	18.81	0.9689		0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		9.72650	8.081	18.81	0.0311		0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put		395.66170	399.963	15.78	0.6692		0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call		135.96170	125.563	15.78	0.3308		0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put		339.89530	343.152	15.51	0.6220		0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call		160.19530	148.752	15.51	0.3780		0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call		173.68960	161.726	15.37	0.4031		0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put		313.38960	316.126	15.37	0.5969		0.00	0	106

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			413.45140	417.515	15.68	0.6574	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			152.35140	141.615	15.68	0.3426	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,734.46170	2,748.958	20.99	0.9940	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			2.16170	1.858	20.99	0.0060	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			461.34220	444.582	14.45	0.6841	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			143.64220	141.681	14.45	0.3159	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			501.38450	505.308	15.92	0.6675	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			169.08450	158.208	15.92	0.3325	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			614.88400	620.392	16.37	0.7290	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			132.58400	123.292	16.37	0.2710	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,254.24900	3,268.828	23.90	0.9950	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.94900	1.728	23.90	0.0050	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			33.71780	31.629	14.08	0.0969	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			886.51780	869.729	14.08	0.9031	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			301.72570	301.145	14.81	0.4754	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			341.62570	326.345	14.81	0.5246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,563.83350	1,574.171	18.44	0.9190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			41.94010	37.433	18.42	0.0834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,545.14010	1,555.433	18.42	0.9166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,799.04280	2,812.379	20.12	0.9882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			5.84280	4.379	20.12	0.0118	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			621.52070	603.592	14.11	0.7461	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			124.72070	121.592	14.11	0.2539	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,348.80400	2,333.694	18.46	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.00400	1.694	18.46	0.0052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			547.03040	529.364	14.27	0.6952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			160.23040	157.365	14.27	0.3048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,819.61890	1,830.614	18.71	0.9464	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			26.41890	22.613	18.71	0.0536	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			896.14340	878.645	13.75	0.8780	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			49.34340	46.645	13.75	0.1220	466,446.00	10,000	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			804.17430	786.368	13.83	0.8426	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			67.37430	64.368	13.83	0.1574	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,630.13810	2,643.050	19.52	0.9862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			6.93810	5.050	19.52	0.0138	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,699.57840	2,712.658	19.71	0.9873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			6.37840	4.658	19.71	0.0127	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			771.82310	753.926	13.86	0.8283	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			75.02310	71.926	13.86	0.1717	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			526.40750	528.578	15.63	0.6307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			223.20750	210.578	15.63	0.3693	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			200.49280	188.609	15.85	0.3381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			583.69280	586.609	15.85	0.6619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,676.27660	3,690.919	23.68	0.9929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.07660	2.919	23.68	0.0071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			327.13840	311.940	14.85	0.4985	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		340.33840	339.940	14.85	0.5015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,739.35610	2,752.542	19.87	0.9877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		6.15610	4.542	19.87	0.0123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,602.55620	1,587.011	14.66	0.9831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		5.75620	5.011	14.66	0.0169	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		379.46820	363.386	14.68	0.5526	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		282.66820	281.386	14.68	0.4474	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,948.35360	2,962.018	20.72	0.9894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		5.15360	4.018	20.72	0.0106	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,503.52860	1,487.886	14.15	0.9798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		6.72860	5.886	14.15	0.0202	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,355.38000	1,339.565	13.39	0.9735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		8.58000	7.565	13.39	0.0265	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		308.01960	307.126	14.75	0.4721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		354.81960	339.126	14.75	0.5279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,751.39160	1,735.970	15.42	0.9869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		4.59160	3.970	15.42	0.0131	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,073.07700	1,056.270	13.61	0.9285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		26.27700	24.270	13.61	0.0715	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		1,850.76840	1,835.416	15.92	0.9888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		3.96840	3.416	15.92	0.0112	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		102.51140	99.310	14.00	0.2191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		679.31140	661.310	14.00	0.7809	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		425.65120	426.446	15.22	0.5668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		272.45120	258.446	15.22	0.4332	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,652.13310	1,636.631	14.91	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		5.33310	4.631	14.91	0.0156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		22.13890	20.311	13.57	0.0616	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		1,118.93890	1,102.311	13.57	0.9384	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,454.08740	1,438.391	13.90	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		7.28740	6.391	13.90	0.0221	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,870.65580	1,855.317	16.03	0.9892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		3.85580	3.317	16.03	0.0108	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		747.96700	730.011	13.88	0.8172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		81.16700	78.011	13.88	0.1828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		258.55110	256.911	14.61	0.4225	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		405.35110	388.911	14.61	0.5775	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		110.49190	107.306	14.04	0.2319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		657.29190	639.306	14.04	0.7681	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		174.61540	171.892	14.32	0.3240	3,867,565.50	22,500	78,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		521.41540	503.892	14.32	0.6760	11,337,565.50	22,500	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		600.62500	582.749	14.15	0.7325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		133.82500	130.749	14.15	0.2675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		913.30610	895.872	13.74	0.8839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		46.50610	43.872	13.74	0.1161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,176.80000	5,162.000	22.71	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	22.71	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		828.83170	811.102	13.81	0.8528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		62.03170	59.102	13.81	0.1472	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,000.96060	983.867	13.67	0.9105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		34.16060	31.867	13.67	0.0895	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		983.19710	966.033	13.68	0.9055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		36.39710	34.033	13.68	0.0945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		394.84910	378.549	14.64	0.5675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		268.04910	266.549	14.64	0.4325	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		491.81870	493.525	15.49	0.6102	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		238.61870	225.525	15.49	0.3898	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		1,406.31120	1,416.292	18.27	0.8960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		53.11120	48.292	18.27	0.1040	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		139.21110	129.777	16.57	0.2478	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		792.41110	797.777	16.57	0.7522	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,686.24830	1,696.893	18.57	0.9335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		33.04830	28.893	18.57	0.0665	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		98.47080	90.941	17.18	0.1827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		1,001.67080	1,008.941	17.18	0.8173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		3,416.83480	3,431.216	22.63	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		3.63480	3.216	22.63	0.0080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		460.87120	443.816	14.47	0.6271	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		214.07120	211.815	14.47	0.3729	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		41.28230	36.797	18.43	0.0822	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,554.48230	1,564.797	18.43	0.9178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		40.63350	36.171	18.44	0.0810	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,739.99740	2,753.327	20.54	0.9790	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		10.39740	9.027	20.54	0.0210	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		559.55840	543.438	14.45	0.6716	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		194.05840	192.638	14.45	0.3284	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		635.93730	640.251	16.06	0.6572	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		221.43730	211.051	16.06	0.3428	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		650.62180	655.102	16.11	0.6640	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		216.12180	205.902	16.11	0.3360	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,439.56600	3,453.671	21.78	0.9896	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		5.06600	4.471	21.78	0.0104	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,894.51920	2,908.065	20.91	0.9800	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		10.01920	8.865	20.91	0.0200	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		121.66610	119.089	14.08	0.2297	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		733.96610	716.689	14.08	0.7703	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		470.51000	473.759	15.38	0.5385	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		349.81000	338.459	15.38	0.4615	0.00	0	5,000
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,224.41030	1,233.060	17.56	0.7902	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		145.81030	139.960	17.56	0.2098	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,729.41690	1,739.919	18.61	0.8693	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		87.61690	83.619	18.61	0.1307	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			778.84830	784.841	16.30	0.6524	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			270.44830	261.940	16.30	0.3476	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,606.98420	3,620.720	20.06	0.9843	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			8.58420	7.820	20.06	0.0157	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,068.54230	3,081.704	20.29	0.9662	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			20.14230	18.804	20.29	0.0338	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			661.33990	647.333	14.53	0.6675	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			239.73990	240.233	14.53	0.3325	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			685.21190	690.402	16.01	0.6148	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			306.81190	297.502	16.01	0.3852	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			173.04840	172.860	14.26	0.2642	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			786.34840	771.660	14.26	0.7358	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,393.96640	3,408.030	20.31	0.9749	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			14.06640	13.730	20.31	0.0251	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			28.25050	26.539	14.15	0.0575	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,558.35050	1,542.239	14.15	0.9425	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			301.80390	292.858	16.10	0.3735	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			731.70390	737.158	16.10	0.6265	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,548.06270	1,557.490	18.12	0.8229	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			131.86270	126.790	18.12	0.1771	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			23.29390	22.910	14.88	0.0465	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,802.19390	1,787.310	14.88	0.9535	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,625.21340	2,610.368	17.02	0.9874	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			6.31340	5.968	17.02	0.0126	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			355.98720	357.887	14.88	0.4090	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			584.88720	572.287	14.88	0.5910	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,265.55240	3,277.432	20.92	0.9480	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			38.25240	35.832	20.92	0.0520	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			746.27740	732.998	14.55	0.6681	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			273.57740	274.598	14.55	0.3319	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			911.06180	917.458	16.47	0.6550	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			303.76180	295.858	16.47	0.3450	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			711.15680	716.125	15.91	0.5830	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			383.85680	374.525	15.91	0.4170	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,863.03180	3,875.157	21.90	0.9653	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			25.73180	23.557	21.90	0.0347	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			620.99400	625.269	15.57	0.5317	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			462.49400	452.369	15.57	0.4683	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,291.32570	2,302.062	19.15	0.8830	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			92.82570	89.162	19.15	0.1170	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,532.88580	2,543.939	19.53	0.8997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			79.48580	76.239	19.53	0.1003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,887.30380	1,872.528	14.71	0.9458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			30.70380	30.228	14.71	0.0542	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			153.81360	148.718	18.24	0.1827	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,747.21360	1,756.418	18.24	0.8173	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	15.07	Call			156.26650	151.117	18.21	0.1853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,729.66650	1,738.817	18.21	0.8147	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,411.62760	1,419.795	17.59	0.7613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			208.22760	202.095	17.59	0.2387	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,329.00950	1,314.940	13.91	0.8685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			82.40950	82.640	13.91	0.1315	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			155.03490	149.913	18.22	0.1840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,738.43490	1,747.613	18.22	0.8160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,580.00320	2,591.141	19.61	0.9031	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			76.60320	73.441	19.61	0.0969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,371.12620	1,357.039	13.88	0.8785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			74.52620	74.739	13.88	0.1215	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,149.13580	1,156.440	16.98	0.7046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			265.73580	258.740	16.98	0.2954	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,677.27810	1,686.267	18.12	0.8068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			163.87810	158.567	18.12	0.1932	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,096.81210	2,106.953	18.83	0.8609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			113.41210	109.253	18.83	0.1391	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			449.08210	439.265	15.70	0.4538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			662.48210	666.965	15.70	0.5462	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,109.59760	1,116.753	16.89	0.6947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			276.19760	269.053	16.89	0.3053	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			993.81400	980.023	14.21	0.7640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			177.21400	177.723	14.21	0.2360	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			452.62690	442.763	15.68	0.4566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			656.02690	660.463	15.68	0.5434	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			551.31180	540.235	15.22	0.5292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			504.71180	507.935	15.22	0.4708	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,299.25770	2,309.853	19.16	0.8807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			95.85770	92.153	19.16	0.1193	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,115.07780	2,125.263	18.86	0.8629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			111.67780	107.563	18.86	0.1371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,458.99980	1,444.785	13.93	0.8954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			62.39980	62.486	13.93	0.1046	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,800.09870	1,809.458	18.33	0.8248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			146.69870	141.758	18.33	0.1752	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			421.67180	412.242	15.85	0.4320	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			715.07180	719.942	15.85	0.5680	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,531.93290	1,517.569	14.07	0.9063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			55.33290	55.269	14.07	0.0937	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			661.72990	649.574	14.87	0.6001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			385.12990	387.274	14.87	0.3999	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			708.40700	713.227	15.83	0.5653	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			425.00700	415.527	15.83	0.4347	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,453.95820	1,462.254	17.69	0.7691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			200.55820	194.554	17.69	0.2309	0.00	0	127,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,327.97210	1,335.878	17.40	0.7448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			224.57210	218.178	17.40	0.2552	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,271.46420	2,282.001	19.11	0.8782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			98.06420	94.301	19.11	0.1218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,197.14800	1,204.620	17.10	0.7161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			253.74800	246.920	17.10	0.2839	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			956.12240	962.585	16.50	0.6520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			322.72240	314.885	16.50	0.3480	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,344.59120	1,352.552	17.44	0.7482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			221.19120	214.852	17.44	0.2518	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			944.30720	930.588	14.25	0.7444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			197.70720	198.288	14.25	0.2556	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,642.69020	1,628.146	14.27	0.9208	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			46.09020	45.846	14.27	0.0792	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,336.27320	1,344.208	17.42	0.7465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			222.87320	216.508	17.42	0.2535	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,783.12170	1,768.421	14.52	0.9362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			36.52170	36.121	14.52	0.0638	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			532.91240	536.378	15.29	0.4858	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			529.51240	518.678	15.29	0.5142	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,550.28500	1,535.886	14.10	0.9089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			53.68500	53.586	14.10	0.0911	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,030.09340	1,016.257	14.17	0.7776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			163.49340	163.957	14.17	0.2224	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			860.80890	866.678	16.25	0.6215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			357.40890	348.978	16.25	0.3785	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			726.20910	713.539	14.69	0.6378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			329.60910	331.239	14.69	0.3622	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,668.58460	1,677.547	18.10	0.8054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			165.18460	159.847	18.10	0.1946	0.00	0	15,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,222.37480	1,208.364	14.00	0.8402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			105.77480	106.064	14.00	0.1598	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,530.94110	1,539.457	17.86	0.7826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			187.54110	181.757	17.86	0.2174	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			721.76600	726.682	15.87	0.5707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			418.36600	408.982	15.87	0.4293	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			287.05460	288.288	14.54	0.3309	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			783.65460	770.588	14.54	0.6691	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			399.75670	402.039	14.92	0.4092	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			646.35670	634.339	14.92	0.5908	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,573.70180	1,582.356	17.94	0.7899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			180.30180	174.656	17.94	0.2101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			131.27910	131.638	14.08	0.1886	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,127.87910	1,113.938	14.08	0.8114	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			825.15090	830.784	16.16	0.6093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			371.75090	363.084	16.16	0.3907	0.00	0	39,589

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,779.00440	3,790.785	21.74	0.9549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			35.60440	33.086	21.74	0.0451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			807.58510	794.371	14.48	0.6815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			270.98510	272.071	14.48	0.3185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			375.54380	377.601	14.84	0.3936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			672.14380	659.901	14.84	0.6064	0.00	0	7,100
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			381.82950	384.015	14.84	0.3916	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			690.32950	678.215	14.84	0.6084	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,454.12830	1,462.305	17.63	0.7618	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			212.62830	206.505	17.63	0.2382	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			639.44710	627.773	14.98	0.5780	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			430.94710	433.573	14.98	0.4220	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,378.56970	1,386.527	17.46	0.7475	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			227.06970	220.727	17.46	0.2525	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			826.49960	813.563	14.50	0.6709	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			300.99960	302.263	14.50	0.3291	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,029.21260	1,035.660	16.52	0.6560	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			334.71260	326.960	16.52	0.3440	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			731.14910	736.132	15.76	0.5577	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			456.64910	447.432	15.76	0.4423	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,093.16560	4,105.071	22.12	0.9540	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			38.66560	36.371	22.12	0.0460	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,457.64890	3,469.683	20.97	0.9356	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			53.14890	50.983	20.97	0.0644	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			263.45770	264.430	14.36	0.2997	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			892.35770	879.130	14.36	0.7003	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			305.58210	308.132	14.48	0.3129	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			932.28210	920.732	14.48	0.6871	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			249.34570	250.380	14.31	0.2708	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,037.74570	1,024.680	14.31	0.7292	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			905.27740	893.788	14.55	0.6737	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			326.87740	329.488	14.55	0.3263	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,162.37850	1,169.269	16.72	0.6601	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			360.77850	353.569	16.72	0.3399	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,748.75860	1,756.934	17.88	0.7608	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			249.35860	243.534	17.88	0.2392	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,278.21840	1,285.857	16.91	0.6622	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			384.41840	378.257	16.91	0.3378	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			283.99630	285.452	14.39	0.2812	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,080.19630	1,067.852	14.39	0.7188	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			973.78740	963.095	14.58	0.6768	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			347.58740	350.695	14.58	0.3232	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			613.58630	605.533	15.81	0.4772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			816.68630	822.234	15.81	0.5228	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			777.30200	767.757	15.22	0.5679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			580.40200	584.457	15.22	0.4321	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,040.99370	2,050.546	18.22	0.7765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			247.89370	243.846	18.22	0.2235	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			268.66240	264.454	18.04	0.2396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,921.76240	1,931.154	18.04	0.7604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,118.58370	2,128.235	18.33	0.7864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			235.48370	231.535	18.33	0.2136	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,374.98830	1,362.839	14.18	0.7977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			188.08830	189.539	14.18	0.2023	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			267.11640	262.919	18.06	0.2384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,930.21640	1,939.619	18.06	0.7616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			265.58010	261.397	18.07	0.2373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,938.68010	1,948.097	18.07	0.7627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,701.47410	1,688.344	13.99	0.8719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			104.57410	105.044	13.99	0.1281	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,333.45150	3,319.631	15.16	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.55150	6.331	15.16	0.0106	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			548.87430	541.518	16.11	0.4375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			941.97430	948.218	16.11	0.5625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,926.10640	1,912.436	13.92	0.9087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			69.20640	69.136	13.92	0.0913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,169.49930	1,157.818	14.37	0.7351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			272.59930	274.518	14.37	0.2649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			575.02380	579.041	15.20	0.4298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			781.92380	772.341	15.20	0.5702	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,197.66490	2,183.666	13.83	0.9416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			40.76490	40.366	13.83	0.0584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,829.41970	1,838.678	17.91	0.7469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			286.31970	281.978	17.91	0.2531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,979.45040	1,965.690	13.90	0.9160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			62.55040	62.390	13.90	0.0840	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,251.33280	1,258.996	16.79	0.6424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			428.23280	422.296	16.79	0.3576	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,117.51800	1,124.635	16.50	0.6107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			474.41800	467.935	16.50	0.3893	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			654.55210	646.088	15.64	0.5012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			747.65210	752.788	15.64	0.4988	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,631.83230	1,640.743	17.60	0.7151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			328.73230	324.043	17.60	0.2849	0.00	0	17,981
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			134.92060	135.868	14.05	0.1545	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,597.22060	1,584.668	14.05	0.8455	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,400.14610	1,408.373	17.09	0.6652	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			405.84610	400.573	17.09	0.3348	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			366.94270	370.444	14.60	0.3198	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,042.64270	1,032.644	14.60	0.6802	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			390.32670	394.004	14.66	0.3310	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,022.82670	1,013.104	14.66	0.6690	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	14.84	Put			1,535.69160	1,544.897	17.26	0.6692	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			426.09160	421.697	17.26	0.3308	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			356.66940	359.023	14.55	0.2987	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,167.06940	1,155.823	14.55	0.7013	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,117.48130	1,106.379	14.60	0.6841	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			387.08130	389.579	14.60	0.3159	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			621.36290	626.607	15.27	0.4243	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			861.76290	853.407	15.27	0.5757	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,189.35780	1,177.727	14.66	0.6873	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			405.65780	409.027	14.66	0.3127	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,670.61220	1,681.443	17.43	0.6734	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			444.31220	440.143	17.43	0.3266	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			463.77570	469.070	14.81	0.3419	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,107.47570	1,097.770	14.81	0.6581	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			144.89270	147.723	13.86	0.1501	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,793.69270	1,781.423	13.86	0.8499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			795.54940	787.607	15.80	0.5132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			867.84940	875.507	15.80	0.4868	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,165.50180	2,177.858	18.13	0.7367	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			405.20050	409.517	14.67	0.3072	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,420.40330	2,433.033	18.47	0.7662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			308.10330	305.133	18.47	0.2338	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			815.08500	806.939	15.73	0.5226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			837.38500	844.839	15.73	0.4774	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,107.09470	2,119.378	18.05	0.7293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			325.28880	322.213	18.34	0.2452	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,085.15380	1,074.749	14.94	0.6398	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			517.45380	522.648	14.94	0.3602	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,521.67460	1,532.606	17.11	0.6402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			509.37460	504.706	17.11	0.3598	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,232.90050	1,221.617	14.67	0.6928	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			568.80400	563.454	16.76	0.3945	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			466.40320	471.178	14.79	0.3375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,144.10320	1,133.278	14.79	0.6625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,380.22660	1,368.307	14.52	0.7378	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			322.52660	326.207	14.52	0.2622	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,317.58880	2,330.113	18.34	0.7548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,127.98970	3,112.088	12.81	0.9841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.28970	9.988	12.81	0.0159	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,712.16220	1,698.691	14.07	0.8244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			184.46220	186.591	14.07	0.1756	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,341.10400	1,351.354	16.76	0.6055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			353.20180	349.958	18.13	0.2633	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			628.11810	622.063	16.46	0.4274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,190.41810	1,199.963	16.46	0.5726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			625.12400	619.103	16.48	0.4258	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	14.38	Put			1,197.42400	1,207.004	16.48	0.5742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			364.79470	361.478	18.05	0.2707	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			631.13310	625.039	16.45	0.4291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,183.43310	1,192.939	16.45	0.5709	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			420.78930	424.788	14.69	0.3096	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,252.58930	1,240.388	14.69	0.6904	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,796.13880	1,808.590	17.57	0.6777	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			457.93880	454.190	17.57	0.3223	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			500.85050	507.080	14.86	0.3468	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,147.75050	1,137.680	14.86	0.6532	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,020.91910	1,011.664	15.22	0.6020	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			630.51910	637.664	15.22	0.3980	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,867.46470	2,881.634	18.99	0.7989	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			267.86470	265.634	18.99	0.2011	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			438.96780	442.928	14.76	0.3060	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,329.16780	1,315.728	14.76	0.6940	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,929.88800	1,942.260	17.71	0.6796	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			480.08800	475.061	17.71	0.3204	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			540.14720	546.652	14.97	0.3509	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,192.24720	1,181.252	14.97	0.6491	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,071.99840	2,084.701	17.93	0.6828	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			497.79840	492.501	17.93	0.3172	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			456.24050	460.464	14.87	0.3027	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,402.04050	1,388.264	14.87	0.6973	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			580.40670	585.587	15.09	0.3538	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,241.70670	1,228.986	15.09	0.6462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,189.02170	1,176.824	15.34	0.6189	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			671.82170	677.824	15.34	0.3811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,247.37430	3,227.293	12.69	0.9758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			20.17430	18.293	12.69	0.0242	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,763.85940	1,751.193	14.49	0.7834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			286.65940	292.193	14.49	0.2166	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,193.85790	1,181.631	15.33	0.6206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			666.65790	672.631	15.33	0.3794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,354.52600	2,367.247	18.29	0.7090	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			461.72600	456.247	18.29	0.2910	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,198.71390	1,186.457	15.32	0.6224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			661.51390	667.457	15.32	0.3776	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			471.53860	474.881	14.93	0.2990	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,474.73860	1,459.581	14.93	0.7010	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,196.67450	2,208.981	18.08	0.6834	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			519.87450	513.682	18.08	0.3166	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			614.14020	618.872	15.20	0.3550	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,291.04020	1,277.272	15.20	0.6450	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			656.07720	660.396	15.32	0.3594	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,326.67720	1,311.996	15.32	0.6406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,546.82380	1,530.574	14.99	0.7046	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			486.22380	488.974	14.99	0.2954	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,346.07490	2,358.093	18.27	0.6865	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			536.67490	529.693	18.27	0.3135	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			555.15290	547.544	18.42	0.3124	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			498.73320	501.040	15.04	0.2921	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,613.03320	1,595.940	15.04	0.7079	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,470.85290	2,482.645	18.42	0.6876	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			693.29670	697.244	15.42	0.3611	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,373.09670	1,357.644	15.42	0.6389	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,030.55600	6,047.587	21.47	0.8923	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			170.75600	168.087	21.47	0.1077	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			620.16600	611.529	18.17	0.3385	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,289.96600	2,301.030	18.17	0.6615	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			618.14460	609.546	18.18	0.3376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,297.94460	2,309.046	18.18	0.6624	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			622.18950	613.521	18.16	0.3395	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,281.98950	2,293.021	18.16	0.6605	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,610.18650	2,621.729	18.56	0.6892	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			573.68650	565.329	18.56	0.3108	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			510.89150	512.646	15.07	0.2884	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,684.39150	1,666.246	15.07	0.7116	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			730.25620	733.773	15.52	0.3628	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,417.45620	1,401.073	15.52	0.6372	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			765.44550	768.608	15.60	0.3645	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,456.34550	1,439.108	15.60	0.6355	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			800.05810	802.513	15.67	0.3657	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,498.35810	1,479.913	15.67	0.6343	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			834.45110	836.598	15.74	0.3667	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,540.15110	1,520.898	15.74	0.6333	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			866.87080	868.671	15.79	0.3683	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,572.57080	1,552.471	15.79	0.6317	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			900.84260	902.771	15.86	0.3684	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,619.44260	1,598.971	15.86	0.6316	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,099.92880	1,082.791	17.30	0.4681	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,782.82880	1,788.191	17.30	0.5319	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,096.88330	1,079.801	17.31	0.4671	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,789.78330	1,795.201	17.31	0.5329	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,093.83990	1,076.830	17.32	0.4661	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,796.73990	1,802.230	17.32	0.5339	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,927.17400	1,932.015	17.46	0.5390	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,122.67400	1,104.115	17.46	0.4610	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,228.23050	1,208.197	17.47	0.4787	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,904.93050	1,908.997	17.47	0.5213	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,225.14290	1,205.150	17.48	0.4778	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,911.84290	1,915.950	17.48	0.5222	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	15.34	Call			1,231.33620	1,211.262	17.46	0.4797	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,898.03620	1,902.062	17.46	0.5203	0.00	0	0
Total \$ / R Option												15,671,577.00	55,000	3,088,530
Total \$ / R												724,330,515.40	108,156	3,878,911
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.33200		13.34680			0.0000	0.00	0	340
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.48230		13.49660			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.64330		13.65690			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.79210		13.80770			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	360
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,730.04470	12,794.504	16.60	0.2448	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			80,050.04470	80,594.504	16.60	0.7552	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			13,541.37940	12,613.899	16.62	0.2419	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			80,861.37940	81,413.899	16.62	0.7581	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			13,921.11090	12,977.657	16.57	0.2478	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			79,241.11090	79,777.657	16.57	0.7522	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			227,146.41600	228,200.065	19.11	0.8782	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			9,806.41600	9,430.065	19.11	0.1218	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			14,103.88590	13,622.539	18.40	0.1692	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			184,443.88590	185,392.539	18.40	0.8308	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			13,993.53200	13,514.607	18.42	0.1680	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			185,333.53200	186,284.607	18.42	0.8320	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			14,215.17660	13,731.397	18.39	0.1704	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			183,555.17660	184,501.397	18.39	0.8296	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			55,534.07110	54,791.176	16.07	0.4416	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			92,844.07110	93,461.176	16.07	0.5584	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			55,209.76600	54,470.481	16.09	0.4396	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			93,519.76600	94,140.481	16.09	0.5604	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			55,860.35830	55,113.846	16.06	0.4436	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			92,170.35830	92,783.846	16.06	0.5564	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			62,813.88160	62,206.338	16.46	0.4274	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			119,043.88160	119,996.338	16.46	0.5726	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			62,514.46800	61,910.348	16.48	0.4258	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			119,744.46800	120,700.348	16.48	0.5742	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			63,115.38260	62,503.885	16.45	0.4291	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			118,345.38260	119,293.885	16.45	0.5709	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	360
£ / R	On	17/09/2018	Foreign Exchange Future			17.59410		17.70720			0.0000	3,078,967.50	175	226,328
£ / R	On	14/12/2018	Foreign Exchange Future			17.86250		17.97650			0.0000	12,861,000.00	720	9,129
£ / R	On	18/03/2019	Foreign Exchange Future			18.16070		18.27520			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.43840		18.55630			0.0000	0.00	0	6,156

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												15,939,967.50	895	246,545
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			218.80300	182.475	14.73	0.2834	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			761.60300	838.375	14.73	0.7166	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			216.18870	180.212	14.74	0.2806	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			768.98870	846.112	14.74	0.7194	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			221.44820	184.765	14.71	0.2863	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			754.24820	830.664	14.71	0.7137	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			592.98260	539.931	14.36	0.4564	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			736.48260	797.431	14.36	0.5436	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			588.98180	536.190	14.37	0.4541	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			742.48180	803.690	14.37	0.5459	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			597.00230	543.690	14.35	0.4588	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			730.50230	791.190	14.35	0.5412	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			885.62350	828.502	15.08	0.4999	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			910.42350	967.802	15.08	0.5001	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			881.36910	824.440	15.09	0.4981	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			916.16910	973.740	15.09	0.5019	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			890.06870	832.580	15.08	0.5016	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			904.86870	961.880	15.08	0.4984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,079.18400	1,022.025	15.83	0.5028	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,152.88400	1,213.625	15.83	0.4972	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,075.03360	1,018.039	15.84	0.5014	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,158.73360	1,219.639	15.84	0.4986	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,083.35580	1,026.025	15.82	0.5042	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,147.05580	1,207.625	15.82	0.4958	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												15,939,967.50	895	246,545
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11859		0.11924			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12071		0.12136			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12313		0.12379			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12540		0.12610			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			67.36920	54.373	18.68	0.1241	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,143.06920	1,195.473	18.68	0.8759	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			17.19780	19.651	22.99	0.0442	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,092.89780	2,160.751	22.99	0.9558	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			292.49710	251.452	16.17	0.4427	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			368.19710	392.552	16.17	0.5573	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			597.24810	546.995	16.61	0.5431	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			460.74810	476.395	16.61	0.4569	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			270.72810	242.840	18.60	0.2869	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			1,134.22810	1,172.240	18.60	0.7131	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,217.78460	1,150.915	13.99	0.8601	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			81.28460	80.315	13.99	0.1399	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			986.50310	935.766	19.43	0.5953	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			607.50310	623.266	19.43	0.4047	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			624.04460	587.521	21.58	0.4130	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,245.04460	1,275.021	21.58	0.5870	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,573.55460	1,510.554	17.28	0.8075	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			194.55460	198.054	17.28	0.1925	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			727.48460	676.305	18.29	0.4525	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,117.98460	1,136.305	18.29	0.5475	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			454.60900	419.093	19.48	0.3086	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,845.10900	1,879.093	19.48	0.6914	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,144.25480	1,078.458	16.70	0.6391	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			534.75480	538.458	16.70	0.3609	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	17/07/2018	Foreign Exchange Future			15.45490		15.50740			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.49500		15.54480			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.61400		15.66390			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.62670		15.67650			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.64550		15.69550			0.0000	954,375.50	61	133,624
€ / R	On	25/09/2018	Foreign Exchange Future			15.67140		15.72140			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.93170		15.98150			0.0000	0.00	0	26,982
€ / R	On	18/03/2019	Foreign Exchange Future			16.25480		16.30440			0.0000	81,274.00	5	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.56010		16.61320			0.0000	0.00	0	5,256
Total € / R Future												1,035,649.50	66	170,737
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			140.33920	175.100	16.60	1.0000	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			17.73920	0.000	16.60	0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			61.13320	65.081	14.27	0.2488	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			395.93320	350.081	14.27	0.7512	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			317.02610	334.283	14.09	0.4923	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			360.92610	328.283	14.09	0.5077	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			322.90820	339.254	14.03	0.4859	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			379.40820	345.954	14.03	0.5141	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			99.86570	87.514	16.37	0.1619	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,478.33100	1,519.648	17.03	0.8924	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,461.04970	1,411.760	13.55	0.9556	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			15.54970	16.260	13.55	0.0444	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			257.77460	233.193	14.79	0.3680	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			562.27460	587.693	14.79	0.6320	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,164.36570	1,202.014	16.37	0.8381	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,469.14850	1,510.377	17.01	0.8912	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			308.78830	281.049	14.46	0.4254	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			463.28830	485.549	14.46	0.5746	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,868.96520	3,918.543	22.33	0.9913	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			4.46520	4.043	22.33	0.0087	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			63.83100	55.148	17.03	0.1076	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.64180	0.542	25.47	0.0012	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,200.17970	2,149.840	16.06	0.9881	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.67970	4.340	16.06	0.0119	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			63.02290	54.429	17.05	0.1063	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,487.52290	1,528.929	17.05	0.8937	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			64.64850	55.877	17.01	0.1088	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,935.14180	5,985.042	25.47	0.9988	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			630.53410	657.759	14.97	0.6440	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			261.93410	239.159	14.97	0.3560	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,060.21940	2,100.405	17.27	0.8393	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			150.61880	141.057	17.28	0.1596	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,069.11880	2,109.357	17.28	0.8404	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			152.83120	143.162	17.26	0.1617	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,051.33120	2,091.462	17.26	0.8383	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			151.71940	142.105	17.27	0.1607	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			852.43300	823.625	14.39	0.5495	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			678.03300	698.825	14.39	0.4505	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			847.91070	819.209	14.40	0.5474	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			683.51070	704.409	14.40	0.4526	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			843.40490	814.815	14.41	0.5453	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			689.00490	710.015	14.41	0.4547	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			836.36360	810.506	15.07	0.4772	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,093.16360	1,120.406	15.07	0.5228	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			832.77610	807.008	15.08	0.4756	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,099.57610	1,126.908	15.08	0.5244	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			839.97350	814.020	15.06	0.4788	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,086.77350	1,113.920	15.06	0.5212	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												1,035,649.50	66	460,943
AUS / R	On	17/09/2018	Foreign Exchange Future			9.85210		9.90110			0.0000	492,605.00	50	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			9.96550		10.01360			0.0000	0.00	0	11,415
AUS / R	On	18/03/2019	Foreign Exchange Future			10.09200		10.13830			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.21280		10.26000			0.0000	0.00	0	4,929
Total AU\$ / R Future												492,605.00	50	28,666
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,235.56690	1,283.161	14.73	0.9761	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			7.01010	5.534	14.66	0.0251	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,215.91010	1,263.434	14.66	0.9749	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			6.83620	5.395	14.69	0.0245	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	17/09/2018	Foreign Exchange Option	11.12	Put			1,225.73620	1,273.296	14.69	0.9755	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			6.66690	5.261	14.73	0.0239	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			29.34480	25.476	14.30	0.0660	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,505.74480	1,549.976	14.30	0.9340	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			30.30980	26.334	14.27	0.0680	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,486.70980	1,530.834	14.27	0.9320	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			29.82370	25.901	14.29	0.0670	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,496.22370	1,540.401	14.29	0.9330	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			313.94880	294.493	12.44	0.4181	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			535.64880	562.493	12.44	0.5819	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			310.58480	291.295	12.46	0.4146	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			542.28480	569.296	12.46	0.5854	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			317.35090	297.725	12.42	0.4216	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			529.05090	555.725	12.42	0.5784	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,013.24560	1,047.929	13.93	0.6913	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			261.11480	248.702	13.94	0.3066	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,021.11480	1,055.902	13.94	0.6934	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			265.39900	252.770	13.91	0.3109	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,005.39900	1,039.970	13.91	0.6891	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			263.24560	250.729	13.93	0.3087	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												492,605.00	50	28,666
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.25190		10.30530			0.0000	0.00	0	845
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.39090		10.44450			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	845
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			877.90410	830.480	11.83	0.8577	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			52.60410	58.580	11.83	0.1423	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			869.37360	822.083	11.83	0.8545	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			54.07360	60.183	11.83	0.1455	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			886.46610	838.911	11.83	0.8607	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			51.16610	57.011	11.83	0.1393	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			343.68170	322.121	13.72	0.4090	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			629.18170	661.221	13.72	0.5910	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			340.44090	319.046	13.74	0.4060	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			635.94090	668.146	13.74	0.5940	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			346.95270	325.225	13.71	0.4121	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			622.45270	654.325	13.71	0.5879	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	845
CF CANDCO	On	15/10/2018	Foreign Exchange Future			356.03610		363.00030			0.0000	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CC01 Future												0.00	0	25,000
Total CF CANDO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.41880		13.43120			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.67890		13.68880			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			13.97040		13.98120			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.24620		14.25940			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			33.02860	29.740	18.11	0.0692	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,631.82860	1,640.940	18.11	0.9308	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			32.64740	29.396	18.15	0.0684	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,641.44740	1,650.596	18.15	0.9316	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			32.27160	29.057	18.18	0.0677	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,651.07160	1,660.257	18.18	0.9323	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			756.15840	743.773	13.76	0.6699	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			277.35840	274.873	13.76	0.3301	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			749.90990	737.559	13.76	0.6667	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			281.10990	278.659	13.76	0.3333	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			762.43640	750.017	13.75	0.6730	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			273.63640	271.117	13.75	0.3270	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			485.64310	478.010	15.01	0.4132	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			964.44310	967.610	15.01	0.5868	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			482.60730	474.998	15.03	0.4112	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			971.40730	974.599	15.03	0.5888	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			479.59100	472.007	15.04	0.4091	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			978.39100	981.607	15.04	0.5909	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			630.50380	622.818	15.23	0.4394	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,091.10380	1,096.618	15.23	0.5606	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			627.33500	619.688	15.24	0.4376	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,097.93500	1,103.488	15.24	0.5624	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			624.18310	616.570	15.26	0.4359	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,104.78310	1,110.370	15.26	0.5641	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98110		1.99070			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99880		2.00850			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.01750		2.02760			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03520		2.04570			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,563.67210	1,648.411	14.66	0.8938	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			62.34700	52.197	14.78	0.0947	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,655.34700	1,741.197	14.78	0.9053	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			80.09180	67.604	14.53	0.1190	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,473.09180	1,556.604	14.53	0.8810	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			70.67210	59.411	14.66	0.1062	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			223.08290	241.247	12.29	0.2474	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,235.61780	1,159.193	12.33	0.7305	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			250.61780	271.193	12.33	0.2695	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,165.42900	1,091.548	12.37	0.7078	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			280.42900	303.548	12.37	0.2922	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,308.08290	1,229.247	12.29	0.7526	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,278.05600	1,339.220	13.92	0.5999	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			622.79220	583.907	14.00	0.3848	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,346.79220	1,408.907	14.00	0.6152	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			686.82190	645.998	13.85	0.4158	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,210.82190	1,270.998	13.85	0.5842	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			654.05600	614.220	13.92	0.4001	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,417.54130	1,351.719	13.79	0.6083	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			760.54130	799.719	13.79	0.3917	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,364.19440	1,300.298	13.84	0.5933	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			807.19440	848.298	13.84	0.4067	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,472.46760	1,404.723	13.75	0.6232	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			715.46760	752.723	13.75	0.3768	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			2.10000		2.10710			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13910		2.14650			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18380		2.19110			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22520		2.23290			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			27.49030	26.294	15.99	0.0470	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,456.49030	2,526.294	15.99	0.9530	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			25.93080	24.659	16.27	0.0438	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,554.93080	2,624.659	16.27	0.9562	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			24.51920	23.178	16.54	0.0410	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,653.51920	2,723.178	16.54	0.9590	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			412.71790	433.469	12.78	0.3508	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,017.91010	966.519	12.83	0.6268	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			452.91010	475.519	12.83	0.3732	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			960.41470	910.922	12.88	0.6044	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			495.41470	519.922	12.88	0.3956	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,077.71790	1,024.469	12.78	0.6492	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			738.66380	707.871	14.43	0.4084	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	18/03/2019	Foreign Exchange Option	2.26	Put			1,427.66380	1,469.871	14.43	0.5916	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			805.66290	772.404	14.27	0.4367	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,294.66290	1,334.404	14.27	0.5633	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			771.47110	739.454	14.35	0.4224	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,360.47110	1,401.454	14.35	0.5776	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,696.31220	1,644.633	14.10	0.6397	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			767.31220	792.633	14.10	0.3603	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,638.12080	1,587.789	14.11	0.6265	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			809.12080	835.789	14.11	0.3735	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,584.57030	1,535.480	14.17	0.6132	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			855.57030	883.480	14.17	0.3868	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69970		1.70160			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.72140		1.72310			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.74490		1.74610			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76590		1.76790			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			85.25930	79.584	17.78	0.1314	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,569.25930	1,582.584	17.78	0.8686	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			75.35350	70.374	17.90	0.1181	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,659.35350	1,673.374	17.90	0.8819	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			95.21580	89.072	17.60	0.1452	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,479.21580	1,492.072	17.60	0.8548	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,653.58890	1,636.228	14.21	0.8545	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			122.58890	122.228	14.21	0.1455	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,571.00970	1,553.777	14.21	0.8381	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			140.00970	139.777	14.21	0.1619	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,737.88320	1,720.420	14.21	0.8699	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			106.88320	106.420	14.21	0.1301	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			716.44690	708.377	15.91	0.4478	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,155.44690	1,159.377	15.91	0.5522	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			683.50210	675.634	16.01	0.4317	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,222.50210	1,226.634	16.01	0.5683	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			750.98660	742.714	15.80	0.4643	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,089.98660	1,093.714	15.80	0.5357	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,086.79610	1,075.348	15.60	0.5386	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,007.79610	1,016.348	15.60	0.4614	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,045.44100	1,034.327	15.69	0.5237	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,066.44100	1,075.327	15.69	0.4763	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,129.72590	1,117.934	15.51	0.5537	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			950.72590	958.934	15.51	0.4463	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13150		0.13150			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13100		0.13150			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13040		0.12930			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12990		0.12740			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.64470		1.65050			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.66880		1.67480			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.69530		1.70120			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.72000		1.72610			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			9.04870		9.03550			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.15410		9.14040			0.0000	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.27160		9.25770			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.38360		9.37130			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			17.22150	16.765	14.82	0.0702	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			901.72150	888.065	14.82	0.9298	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			16.73670	16.283	14.85	0.0684	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			911.23670	897.583	14.85	0.9316	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			16.26550	15.814	14.87	0.0666	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			920.76550	907.114	14.87	0.9334	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			405.27730	411.073	12.33	0.6380	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			194.87730	186.973	12.33	0.3620	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			399.49660	405.184	12.34	0.6326	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			199.09660	191.084	12.34	0.3674	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			411.11390	417.019	12.33	0.6433	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			190.71390	182.920	12.33	0.3567	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Put			583.24190	572.212	13.85	0.5775	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Call			307.50530	310.476	13.81	0.4295	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Put			569.80530	558.876	13.81	0.5705	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Call			304.20700	307.127	13.83	0.4260	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Put			576.50700	565.527	13.83	0.5740	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Call			300.94190	303.812	13.85	0.4225	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			317.46290	320.279	14.92	0.3746	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			866.16290	856.679	14.92	0.6254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			314.84760	317.646	14.93	0.3721	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			873.54760	864.046	14.93	0.6279	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			320.10090	322.935	14.90	0.3771	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			858.80090	849.334	14.90	0.6229	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29200		1.29250			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30050		1.29830			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31000		1.30480			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31750		1.31080			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			775.00000	780.000		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			875.00000	880.000		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			675.00000	680.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			383.00000	405.000		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			283.00000	305.000		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			483.00000	505.000		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			352.00000	300.000		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			452.00000	400.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			252.00000	200.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			92.00000	25.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			192.00000	125.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			8.00000	75.000		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			1.31970		1.32670			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 17/09/2018 Foreign Exchange Future			1.17350		1.17600			0.0000	17,602.50	15	150
Total QUANTO € / \$ Future									17,602.50	15	150
Total QUANTO € / \$									17,602.50	15	150
SGD / R On 17/09/2018 Foreign Exchange Future			9.79090		9.81170			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			9.92490		9.94620			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.07130		10.09130			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.20850		10.23000			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			132.43070	122.668	12.97	0.3562	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			320.73070	331.768	12.97	0.6438	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			129.39330	119.799	13.00	0.3496	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			327.69330	338.899	13.00	0.6504	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			135.53150	125.600	12.94	0.3628	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			313.83150	324.700	12.94	0.6372	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			673.45230	654.760	12.12	0.7821	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			97.25230	99.860	12.12	0.2179	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			665.82400	647.192	12.12	0.7780	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			99.62400	102.292	12.12	0.2220	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			681.12420	662.369	12.12	0.7861	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			94.92420	97.469	12.12	0.2139	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			339.09660	330.076	13.58	0.4279	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			587.79660	598.776	13.58	0.5721	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			335.73490	326.779	13.60	0.4247	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			594.43490	605.479	13.60	0.5753	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			342.48700	333.404	13.56	0.4312	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			581.18700	592.104	13.56	0.5688	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			632.02720	619.648	13.38	0.5862	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			412.02720	421.148	13.38	0.4138	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			642.13410	629.637	13.36	0.5923	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			402.13410	411.137	13.36	0.4077	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			637.06620	624.624	13.37	0.5892	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			407.06620	416.124	13.37	0.4108	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Future			2.71070		2.68570			0.0000	0.00	0	12,975
TRY / R On 14/12/2018 Foreign Exchange Future			2.63460		2.60700			0.0000	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.55440		2.52430			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.48360		2.45360			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 TRY / R Future												0.00	0	12,975
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			3.26850	2.759	26.07	0.0259	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			677.56850	652.059	26.07	0.9741	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.30480	2.784	26.40	0.0258	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			687.60480	662.084	26.40	0.9742	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			3.23300	2.734	25.73	0.0260	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			667.53300	642.034	25.73	0.9740	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			32.41460	34.404	20.14	0.1939	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			395.41460	369.804	20.14	0.8061	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			31.06830	32.947	20.17	0.1872	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			404.06830	378.347	20.17	0.8128	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			33.81430	35.918	20.12	0.2008	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			386.81430	361.318	20.12	0.7992	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			84.39710	90.954	19.06	0.3636	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			290.09710	266.554	19.06	0.6364	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			81.72230	88.101	19.08	0.3551	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			297.42230	273.701	19.08	0.6449	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			87.14770	93.887	19.03	0.3723	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			282.84770	259.487	19.03	0.6277	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			10.06380	11.088	21.66	0.0549	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,086.46380	1,057.488	21.66	0.9451	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			9.74520	10.738	21.66	0.0534	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,096.14520	1,067.138	21.66	0.9466	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			10.39220	11.448	21.66	0.0565	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,076.79220	1,047.848	21.66	0.9435	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,975
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.28310		1.29200			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.23710		1.24600			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.19190		1.20220			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15620		1.16580			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												726 144 762.90	54,182	1,279,814
Total Options												15 671 577.00	55,000	3,378,736
Grand Total:												741,816,339.90	109,182	4,658,550