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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2018

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			13.49460		13.27020			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.49120		13.27410			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.49300		13.27630			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.49650		13.28070			0.0000	0.00	0	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.50350		13.28760			0.0000	0.00	0	3,262
\$ / R On 02/08/2018 Foreign Exchange Future			13.50700		13.29100			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.51570		13.29970			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.52620		13.31000			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.52970		13.31350			0.0000	13,529,700.00	1,000	5,070
\$ / R On 20/08/2018 Foreign Exchange Future			13.53850		13.32210			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.55770		13.34100			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.56300		13.34620			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.58050		13.36340			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.58750		13.37030			0.0000	595,988,512.50	43,863	475,819
\$ / R On 25/09/2018 Foreign Exchange Future			13.60150		13.38390			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.60680		13.38900			0.0000	0.00	0	4,032
\$ / R On 02/10/2018 Foreign Exchange Future			13.61380		13.39580			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.63130		13.41290			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.65410		13.43500			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.66110		13.44180			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			13.66460		13.44520			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			13.66630		13.44690			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.67330		13.45370			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.68720		13.46730			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.69240		13.47250			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.71670		13.49630			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.73580		13.51500			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.74100		13.52010			0.0000	9,921,002.00	722	60,966
\$ / R	On	21/12/2018	Foreign Exchange Future			13.75320		13.53200			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.77060		13.54910			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.77400		13.55250			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.80180		13.57970			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.82260		13.60020			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.82440		13.60190			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.84690		13.62410			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.87290		13.64980			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.90410		13.68060			0.0000	55,616.40	4	5,900
\$ / R	On	27/03/2019	Foreign Exchange Future			13.91970		13.69590			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.92310		13.69940			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.93010		13.70620			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.97880		13.75390			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.03320		13.80610			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.03850		13.81110			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.05780		13.82970			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.08240		13.85330			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.08770		13.85830			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.09120		13.86170			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.14110		13.91030			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.14300		13.91220			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.19650		13.96570			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.20200		13.97130			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.22780		13.99710			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.25370		14.02300			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.25730		14.02670			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.31080		14.08020			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.36430		14.13380			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.36990		14.13930			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.39020		14.15970			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.42340		14.19290			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.42710		14.19660			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.48050		14.25020			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.53770		14.30740			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.59490		14.36470			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.64470		14.41450			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.70740		14.47730			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.72590		14.49580			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.81320		14.58400			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			14.92550		14.69180			0.0000	0.00	0	0
Total \$ / R Future												619,494,830.90	45,589	761,072
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			531.77140	306.928	21.95	0.9740	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1.97140	1.528	21.95	0.0260	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,445.91630	2,228.816	35.36	0.9999	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.01630	0.016	35.36	0.0001	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			0.36460	0.488	22.32	0.0045	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,176.26460	959.288	22.32	0.9955	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,665.91520	2,448.813	37.90	0.9999	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.01520	0.013	37.90	0.0001	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			916.96800	700.831	20.37	0.9824	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1.06800	2.031	20.37	0.0176	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			38.93830	97.226	14.59	0.4927	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			262.63830	104.226	14.59	0.5073	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,014.74640	798.837	20.45	0.9852	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1.04640	1.837	20.45	0.0148	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.13520	0.064	23.28	0.0005	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,220.83520	1,436.564	23.28	0.9995	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			141.74340	286.722	16.11	0.7837	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			111.04340	40.222	16.11	0.2163	0.00	0	20,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			283.22960	141.251	14.64	0.4908	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			70.82960	144.751	14.64	0.5092	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,032.48160	2,816.537	29.37	0.9998	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.08160	0.037	29.37	0.0002	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,532.45870	2,316.568	25.93	0.9996	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.05870	0.068	25.93	0.0004	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			332.44670	520.003	15.84	0.9094	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			44.84670	16.503	15.84	0.0906	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			534.95180	346.695	15.75	0.7723	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			22.55180	50.195	15.75	0.2277	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			7.24190	3.713	16.62	0.0224	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			638.24190	850.713	16.62	0.9776	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			40.28300	73.100	16.04	0.2517	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			600.58300	417.400	16.04	0.7483	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,880.55310	2,664.563	25.73	0.9988	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.25310	0.263	25.73	0.0012	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			3.60010	2.588	18.39	0.0129	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			983.30010	1,198.288	18.39	0.9871	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,317.99950	1,107.266	17.95	0.9486	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			7.99950	13.466	17.95	0.0514	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			367.86780	228.649	14.86	0.5067	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			131.36780	208.349	14.86	0.4933	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			312.57370	187.520	14.75	0.4482	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			156.07370	247.220	14.75	0.5518	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			169.90440	268.436	14.70	0.5812	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put		286.40440	168.736	14.70	0.4188	0.00	0	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put		385.93610	247.905	14.81	0.5057	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call		148.03610	226.405	14.81	0.4943	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,710.64650	2,494.690	20.08	0.9921	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		1.64650	2.391	20.08	0.0079	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		466.33700	628.634	14.30	0.8106	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		125.33700	70.934	14.30	0.1894	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		473.45970	330.942	15.16	0.5416	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		164.45970	238.642	15.16	0.4584	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		586.68750	428.965	15.59	0.6195	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		127.68750	186.665	15.59	0.3805	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,230.54960	3,013.769	22.15	0.9954	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.54960	1.469	22.15	0.0046	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		27.33850	15.533	14.73	0.0512	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		903.53850	1,108.533	14.73	0.9488	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		277.25930	186.472	14.60	0.3469	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		340.65930	466.972	14.60	0.6531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		37.47170	54.551	17.95	0.1164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,527.17170	1,327.051	17.95	0.8836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		36.84000	53.782	17.98	0.1149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,536.54000	1,336.282	17.98	0.8851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		38.11270	55.333	17.93	0.1179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,517.81270	1,317.833	17.93	0.8821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,774.29130	2,558.768	19.58	0.9834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		4.59130	6.268	19.58	0.0166	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		629.23810	802.996	14.08	0.8429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		108.93810	65.496	14.08	0.1571	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,371.86430	2,588.854	19.89	0.9961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		1.56430	1.354	19.89	0.0039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		552.37120	715.345	14.16	0.8029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		142.07120	87.845	14.16	0.1971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,792.87040	1,587.497	18.39	0.9213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		23.17040	34.997	18.39	0.0787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		912.08870	1,110.293	13.94	0.9337	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		41.78870	22.793	13.94	0.0663	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		817.54750	1,010.079	13.98	0.9107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		57.24750	32.579	13.98	0.0893	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,605.06800	2,390.924	19.37	0.9782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		5.36800	8.424	19.37	0.0218	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,674.63840	2,459.959	19.46	0.9805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		4.93840	7.459	19.46	0.0195	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		784.15950	974.376	14.00	0.9011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		63.85950	36.876	14.00	0.0989	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		498.41160	362.718	15.01	0.5179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		218.71160	300.218	15.01	0.4821	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		195.61590	269.503	15.21	0.4450	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	13.73	Put			555.31590	412.003	15.21	0.5550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,652.48720	3,435.515	22.46	0.9924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.78720	3.014	22.46	0.0076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			325.15960	444.981	14.61	0.6235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			314.85960	217.481	14.61	0.3765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,714.49420	2,499.458	19.51	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			4.79420	6.958	19.51	0.0183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,625.19150	1,841.525	16.26	0.9874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.89150	4.025	16.26	0.0126	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			379.18900	511.541	14.49	0.6764	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			258.88900	174.041	14.49	0.3236	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,923.84380	2,707.330	19.75	0.9870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.14380	4.830	19.75	0.0130	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,526.08120	1,742.210	15.78	0.9850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			5.78120	4.710	15.78	0.0150	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,377.79280	1,593.503	15.05	0.9806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			7.49280	6.003	15.05	0.0194	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			283.42500	193.031	14.54	0.3475	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			353.72500	480.531	14.54	0.6525	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,774.13690	1,990.699	16.99	0.9901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.83690	3.199	16.99	0.0099	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,092.59130	1,298.649	13.86	0.9640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			22.29130	11.150	13.86	0.0360	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,873.57880	2,090.255	17.47	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			3.27880	2.755	17.47	0.0084	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			88.47490	52.509	14.04	0.1317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			688.77490	870.009	14.04	0.8683	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			398.71550	281.616	14.77	0.4452	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			269.01550	369.116	14.77	0.5548	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,674.80660	1,891.225	16.50	0.9884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			4.50660	3.725	16.50	0.0116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			18.82470	9.195	13.84	0.0305	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,139.12470	1,346.695	13.84	0.9695	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,476.59570	1,692.601	15.54	0.9837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			6.29570	5.101	15.54	0.0163	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,893.47870	2,110.175	17.57	0.9918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			3.17870	2.675	17.57	0.0082	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			759.49370	947.886	14.01	0.8935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			69.19370	40.386	14.01	0.1065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			235.64150	156.303	14.43	0.3002	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			405.94150	543.803	14.43	0.6998	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			95.80170	57.123	14.06	0.1409	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			666.10170	844.623	14.06	0.8591	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			155.61060	97.417	14.21	0.2130	97,417.00	1,000	77,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			525.91060	684.917	14.21	0.7870	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			607.68860	778.451	14.09	0.8327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			117.38860	70.951	14.09	0.1673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			929.67450	1,128.803	13.93	0.9374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			39.37450	21.303	13.93	0.0626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,200.30000	5,417.500	15.61	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	15.61	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			842.94760	1,037.127	13.97	0.9175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			52.64760	29.627	13.97	0.0825	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,019.22070	1,222.499	13.89	0.9535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			28.92070	14.999	13.89	0.0465	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,001.10760	1,203.617	13.90	0.9506	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			30.80760	16.117	13.90	0.0494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			395.08520	530.748	14.45	0.6905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			244.78520	163.248	14.45	0.3095	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			464.12370	333.438	14.88	0.4940	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			234.42370	320.938	14.88	0.5060	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,378.76800	1,181.051	17.58	0.8573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			49.06800	68.551	17.58	0.1427	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			133.79350	185.728	15.89	0.3329	557,184.30	3,000	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			763.49350	598.228	15.89	0.6671	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,659.20280	1,456.709	18.22	0.9035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			29.50280	44.209	18.22	0.0965	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			93.30640	130.735	16.52	0.2491	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			973.00640	793.235	16.52	0.7509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,392.85330	3,175.985	21.49	0.9910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			3.15330	3.485	21.49	0.0090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			463.33850	611.998	14.32	0.7449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			193.03850	124.498	14.32	0.2551	0.00	0	2,500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,714.53780	2,500.785	19.94	0.9719	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			8.43780	12.285	19.94	0.0281	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			565.17020	722.109	14.31	0.7747	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			176.17020	115.309	14.31	0.2253	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			608.75690	464.347	15.42	0.5604	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			217.75690	291.147	15.42	0.4396	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			623.37170	477.292	15.46	0.5685	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			212.37170	284.092	15.46	0.4315	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,415.35120	3,199.279	21.28	0.9861	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			4.35120	6.079	21.28	0.0139	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,869.58080	2,655.251	20.36	0.9733	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			8.58080	12.051	20.36	0.0267	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			107.40660	67.643	14.05	0.1471	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			743.20660	921.443	14.05	0.8529	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			447.08420	333.307	14.97	0.4365	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			349.98420	454.607	14.97	0.5635	0.00	0	5,000
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,197.63800	1,019.057	16.93	0.7367	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			142.63800	183.157	16.93	0.2633	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,702.95550	1,508.209	18.05	0.8350	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	29/10/2018	Foreign Exchange Option	15.06	Call			84.75550	109.309	18.05	0.1650	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			753.86330	606.723	15.73	0.5742	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			269.06330	341.323	15.73	0.4258	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,582.85480	3,369.399	20.52	0.9744	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			8.05480	13.999	20.52	0.0256	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,044.12290	2,834.073	20.39	0.9517	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			19.32290	28.673	20.39	0.0483	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			669.11420	822.855	14.35	0.7547	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			223.91420	158.255	14.35	0.2453	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			660.83780	522.835	15.46	0.5312	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			306.03780	387.435	15.46	0.4688	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			159.78080	111.031	14.21	0.1875	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			796.68080	967.331	14.21	0.8125	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,371.56170	3,159.473	20.68	0.9617	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			15.26170	22.773	20.68	0.0383	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			25.24220	19.567	15.03	0.0416	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,578.94220	1,792.867	15.03	0.9584	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			300.89600	379.096	15.55	0.4534	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			707.19600	565.796	15.55	0.5466	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,521.62960	1,334.518	17.53	0.7819	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			128.92960	161.718	17.53	0.2181	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			20.79780	16.754	15.61	0.0336	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,823.29780	2,039.154	15.61	0.9664	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,647.93810	2,866.673	17.64	0.9911	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.43810	4.273	17.64	0.0089	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			338.04440	252.616	14.62	0.3225	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			590.54440	725.016	14.62	0.6775	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,240.44760	3,027.919	20.44	0.9367	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			36.74760	44.619	20.44	0.0633	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			754.44360	906.732	14.34	0.7457	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			258.14360	190.032	14.34	0.2543	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			886.64910	736.130	15.93	0.5881	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			302.94910	372.830	15.93	0.4119	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			687.99590	554.957	15.41	0.5073	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			384.29590	471.657	15.41	0.4927	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,838.54870	3,623.602	21.59	0.9567	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			24.84870	30.302	21.59	0.0433	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			599.37130	479.453	15.14	0.4549	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			464.37130	565.253	15.14	0.5451	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,265.36960	2,065.417	18.66	0.8582	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			90.36960	111.217	18.66	0.1418	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			817.17640	972.483	14.32	0.7541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			257.07640	191.483	14.32	0.2459	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			358.63650	273.989	14.57	0.3159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			678.73650	814.989	14.57	0.6841	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,507.06700	2,303.470	19.03	0.8789	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			77.16700	94.470	19.03	0.1211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,907.99100	2,122.899	15.24	0.9607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			27.89100	21.899	15.24	0.0393	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			151.18300	185.667	17.74	0.2200	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,721.08300	1,534.667	17.74	0.7800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			153.63910	188.487	17.71	0.2229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,703.53910	1,517.487	17.71	0.7771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,385.76220	1,209.220	17.02	0.7151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			205.86220	250.220	17.02	0.2849	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,346.55300	1,547.772	14.20	0.9059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			76.45300	56.772	14.20	0.0941	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			152.40460	187.071	17.73	0.2214	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,712.30460	1,526.071	17.73	0.7786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,554.21680	2,349.921	19.10	0.8830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			74.31680	90.921	19.10	0.1170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,389.12230	1,593.663	14.28	0.9120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			69.02230	52.663	14.28	0.0880	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,123.89830	960.488	16.43	0.6488	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			263.99830	321.488	16.43	0.3512	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,651.16260	1,466.240	17.60	0.7680	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			161.26260	197.240	17.60	0.2320	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,070.74390	1,875.350	18.34	0.8320	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			110.84390	136.350	18.34	0.1680	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			450.60310	546.910	15.24	0.5286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			640.50310	515.910	15.24	0.4714	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,084.49000	923.489	16.34	0.6374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			274.59000	334.489	16.34	0.3626	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,006.81580	1,181.671	14.13	0.8259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			166.71580	120.671	14.13	0.1741	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			454.22210	551.369	15.23	0.5316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			634.12210	510.369	15.23	0.4684	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			555.03230	672.999	14.90	0.6076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			484.93230	381.999	14.90	0.3924	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,273.29170	2,073.665	18.66	0.8559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			93.39170	114.665	18.66	0.1441	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,089.01710	1,893.207	18.37	0.8343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			109.11710	134.207	18.37	0.1657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,477.69590	1,686.241	14.45	0.9233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			57.59590	45.241	14.45	0.0767	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,773.96470	1,586.484	17.86	0.7886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			144.06470	177.484	17.86	0.2114	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			422.64160	513.015	15.37	0.5050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			692.54160	562.015	15.37	0.4950	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,551.03820	1,761.004	14.59	0.9315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			50.93820	40.004	14.59	0.0685	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			668.08040	802.863	14.60	0.6780	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			367.98040	281.863	14.60	0.3220	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			685.94190	556.062	15.35	0.4921	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			426.04190	517.062	15.35	0.5079	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,428.02620	1,249.717	17.11	0.7243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			198.12620	240.717	17.11	0.2757	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,302.25810	1,129.461	16.83	0.6957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			222.35810	270.461	16.83	0.3043	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,245.48180	2,046.389	18.62	0.8528	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			95.58180	117.389	18.62	0.1472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,171.76060	1,005.565	16.54	0.6622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			251.86060	306.565	16.54	0.3378	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			931.72190	781.049	15.98	0.5884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			321.82190	392.049	15.98	0.4116	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,318.84650	1,145.278	16.87	0.6997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			218.94650	266.278	16.87	0.3003	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			956.48830	1,127.274	14.18	0.8090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			186.38830	136.274	14.18	0.1910	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,662.35430	1,874.179	14.80	0.9422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			42.25430	33.179	14.80	0.0578	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,310.54650	1,137.361	16.85	0.6977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			220.64650	268.361	16.85	0.3023	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,803.40820	2,017.152	15.05	0.9536	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			33.30820	26.152	15.05	0.0464	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			512.59960	406.078	14.97	0.4078	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			532.69960	647.078	14.97	0.5922	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,569.48560	1,779.785	14.62	0.9334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			49.38560	38.784	14.62	0.0666	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,043.66750	1,221.340	14.09	0.8375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			153.56750	110.340	14.09	0.1625	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			837.03860	693.633	15.74	0.5541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			357.13860	434.633	15.74	0.4459	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			734.03260	877.626	14.44	0.7141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			313.93260	236.626	14.44	0.2859	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,642.47090	1,457.743	17.58	0.7665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			162.57090	198.743	17.58	0.2335	0.00	0	15,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,238.65810	1,429.849	13.97	0.8882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			98.55810	68.849	13.97	0.1118	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,504.90840	1,323.581	17.28	0.7403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			185.00840	224.581	17.28	0.2597	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			699.16780	567.997	15.39	0.4979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			419.26780	508.997	15.39	0.5021	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			272.63520	203.492	14.34	0.2570	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			792.73520	944.492	14.34	0.7430	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			382.25040	293.925	14.64	0.3311	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			652.35040	784.925	14.64	0.6689	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,547.63670	1,365.130	17.37	0.7488	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	14.89	Call			177.73670	216.130	17.37	0.2512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			122.80050	86.485	14.01	0.1344	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,142.90050	1,327.485	14.01	0.8656	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			801.64990	661.183	15.65	0.5405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			371.74990	452.183	15.65	0.4595	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,754.91780	3,539.296	21.25	0.9461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			35.01780	40.296	21.25	0.0539	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			365.37590	280.493	14.57	0.3156	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			697.37590	833.693	14.57	0.6844	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,428.09650	1,251.012	17.06	0.7170	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			210.09650	254.212	17.06	0.2830	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			645.37560	774.444	14.70	0.6546	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			413.37560	321.244	14.70	0.3454	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,352.73220	1,178.836	16.89	0.7002	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			224.73220	272.037	16.89	0.2998	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			835.94210	987.585	14.29	0.7413	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			286.84210	216.985	14.29	0.2587	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,004.81630	851.928	16.01	0.5966	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			333.91630	402.528	16.01	0.4034	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			709.00170	580.113	15.29	0.4878	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			458.10170	550.713	15.29	0.5122	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,068.88370	3,853.144	21.66	0.9457	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			37.98370	43.744	21.66	0.0543	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,432.75660	3,219.803	20.40	0.9247	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			51.85660	60.403	20.40	0.0753	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			250.53060	189.036	14.23	0.2329	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			903.03060	1,063.036	14.23	0.7671	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			189.23880	140.881	14.09	0.1800	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,108.93880	1,282.681	14.09	0.8200	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			292.53060	226.279	14.29	0.2493	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			942.73060	1,098.879	14.29	0.7507	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			237.92700	181.664	14.18	0.2118	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,049.82700	1,216.064	14.18	0.7882	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			915.15940	1,067.303	14.33	0.7383	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			313.25940	242.903	14.33	0.2617	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,138.30600	982.076	16.21	0.6073	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			360.20600	426.476	16.21	0.3927	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,723.40670	1,545.041	17.41	0.7230	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			247.50670	291.941	17.41	0.2770	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,255.01030	1,096.405	16.41	0.6142	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			384.81030	449.305	16.41	0.3858	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			272.73170	212.669	14.25	0.2249	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,092.53170	1,255.569	14.25	0.7751	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			984.53940	1,137.311	14.37	0.7368	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			334.73940	264.410	14.37	0.2632	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,719.48390	1,918.472	13.97	0.9045	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			98.88390	74.372	13.97	0.0955	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,356.44470	3,579.515	15.78	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.84470	5.415	15.78	0.0087	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			552.06540	641.147	15.69	0.4929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			921.46540	787.047	15.69	0.5071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,944.77320	2,152.095	13.93	0.9336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			64.17320	47.995	13.93	0.0664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,183.20250	1,349.405	14.23	0.7879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			262.60250	205.305	14.23	0.2121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			558.25350	457.700	14.87	0.3689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			788.85350	911.800	14.87	0.6311	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,217.30350	2,431.539	13.88	0.9587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			36.70350	27.439	13.88	0.0413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,805.98900	1,629.620	17.47	0.7106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			286.58900	333.720	17.47	0.2894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,998.29700	2,207.223	13.92	0.9393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			57.69700	43.123	13.92	0.0607	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,228.92910	1,074.665	16.32	0.5944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			429.52910	498.765	16.32	0.4056	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,095.99450	949.828	16.06	0.5594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			476.59450	553.928	16.06	0.4406	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			659.24150	764.995	15.26	0.5603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			728.64150	610.895	15.26	0.4397	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,608.19660	1,436.306	17.08	0.6760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			328.79660	380.406	17.08	0.3240	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			617.68610	716.767	15.41	0.5351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			797.08610	672.667	15.41	0.4649	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			784.16540	906.535	14.88	0.6287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			563.56540	462.435	14.88	0.3713	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,016.99430	1,835.816	17.82	0.7435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			247.59430	289.917	17.82	0.2565	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			268.66440	314.439	17.65	0.2748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,898.06440	1,720.339	17.65	0.7252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,094.40860	1,911.150	17.93	0.7546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			235.00860	275.250	17.93	0.2454	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,391.01250	1,571.263	14.04	0.8436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			180.41250	137.163	14.04	0.1564	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			267.09650	312.615	17.66	0.2734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,906.49650	1,728.515	17.66	0.7266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			265.53860	310.803	17.67	0.2721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,914.93860	1,736.703	17.67	0.7279	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			128.88830	97.499	13.98	0.1173	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,614.78830	1,807.199	13.98	0.8827	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,377.64390	1,216.968	16.61	0.6213	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			407.04390	470.068	16.61	0.3787	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			354.80660	285.153	14.42	0.2639	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,054.20660	1,208.253	14.42	0.7361	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			377.12290	304.535	14.46	0.2747	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,033.32290	1,184.635	14.46	0.7253	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,513.30990	1,351.170	16.80	0.6288	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			427.20990	489.970	16.80	0.3712	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			345.25850	279.871	14.41	0.2476	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,179.15850	1,338.671	14.41	0.7524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,128.94820	1,284.687	14.47	0.7362	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			375.04820	305.887	14.47	0.2638	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			605.48530	503.822	14.93	0.3685	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			869.38530	992.622	14.93	0.6315	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,200.77180	1,358.151	14.53	0.7368	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			394.67180	324.951	14.53	0.2632	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,649.66780	1,484.812	16.99	0.6355	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			445.76780	508.012	16.99	0.3645	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			451.82340	374.327	14.62	0.2906	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,117.92340	1,267.527	14.62	0.7094	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			139.82230	101.805	13.50	0.1122	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,810.92230	2,000.305	13.50	0.8878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,144.41760	1,967.667	17.77	0.7051	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			395.45280	325.811	14.52	0.2589	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,398.69140	2,215.823	18.11	0.7377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			308.39140	353.623	18.11	0.2623	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			821.01160	932.164	15.39	0.5733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			821.31160	704.364	15.39	0.4267	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,086.17800	1,910.979	17.69	0.6970	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			325.81430	373.391	17.97	0.2749	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,094.22290	1,237.647	14.69	0.6911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			504.52290	419.847	14.69	0.3089	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,501.90130	1,344.086	16.69	0.6000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			511.60130	581.886	16.69	0.4000	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,245.15280	1,403.611	14.52	0.7411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			571.76780	651.204	16.37	0.4378	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			454.80420	378.264	14.62	0.2875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,154.50420	1,306.064	14.62	0.7125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,393.82900	1,562.594	14.37	0.7831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			314.12900	254.794	14.37	0.2169	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,296.11430	2,115.591	17.97	0.7251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,149.56450	3,377.402	13.57	0.9856	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.86450	9.602	13.57	0.0144	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,725.90740	1,910.209	13.70	0.8650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			176.20740	132.409	13.70	0.1350	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,322.06780	1,173.404	16.37	0.5622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			354.11760	405.467	17.77	0.2949	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			631.98030	719.642	16.09	0.4733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,172.28030	1,031.842	16.09	0.5267	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	Call			628.95210	716.214	16.11	0.4715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,179.25210	1,038.414	16.11	0.5285	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			365.87800	418.779	17.69	0.3030	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			635.02440	723.083	16.08	0.4750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,165.32440	1,025.283	16.08	0.5250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			801.23960	910.086	15.45	0.5636	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			851.53960	732.286	15.45	0.4364	0.00	0	12,450
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			410.62270	340.512	14.56	0.2622	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,263.92270	1,422.912	14.56	0.7378	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,776.26480	1,608.925	17.14	0.6420	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			459.56480	521.326	17.14	0.3580	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			489.61390	409.666	14.67	0.2974	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,157.91390	1,307.366	14.67	0.7026	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,029.47090	1,159.648	14.88	0.6528	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			617.77090	518.448	14.88	0.3472	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,846.14530	2,655.286	18.64	0.7748	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			267.84530	306.486	18.64	0.2252	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			429.04260	358.630	14.63	0.2610	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,339.34260	1,499.730	14.63	0.7390	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,910.66360	1,741.757	17.33	0.6458	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			480.96360	542.857	17.33	0.3542	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			529.10590	447.007	14.78	0.3037	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,201.30590	1,350.007	14.78	0.6963	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,052.34110	1,883.862	17.57	0.6509	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			498.04110	560.362	17.57	0.3491	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			445.94790	375.934	14.73	0.2599	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,411.64790	1,572.434	14.73	0.7401	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			568.36670	485.008	14.92	0.3089	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,249.66670	1,397.008	14.92	0.6911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,195.77850	1,332.015	15.08	0.6637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			658.67850	564.215	15.08	0.3363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,266.11690	3,495.360	13.38	0.9781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.01690	17.560	13.38	0.0219	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,776.33120	1,942.400	13.92	0.8259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			279.23120	214.600	13.92	0.1741	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,200.67110	1,337.671	15.07	0.6654	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			653.57110	559.871	15.07	0.3346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,334.27350	2,160.807	17.96	0.6799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			461.37350	518.607	17.96	0.3201	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,205.57790	1,343.351	15.06	0.6671	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			648.47790	555.551	15.06	0.3329	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			460.99130	391.404	14.80	0.2582	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,483.99130	1,645.104	14.80	0.7418	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,176.57740	2,008.333	17.75	0.6530	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			519.57740	582.033	17.75	0.3470	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			601.59730	517.733	15.03	0.3121	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,298.29730	1,445.033	15.03	0.6879	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		642.60500	557.185	15.15	0.3180	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,332.80500	1,477.985	15.15	0.6820	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,555.50880	1,717.623	14.88	0.7434	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		475.30880	406.823	14.88	0.2566	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,325.60550	2,156.288	17.95	0.6578	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		535.80550	597.088	17.95	0.3422	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		553.68990	614.615	18.11	0.3398	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		487.46180	419.264	14.92	0.2547	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,621.26180	1,783.564	14.92	0.7453	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,449.88990	2,280.315	18.11	0.6602	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		679.56290	592.640	15.24	0.3213	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,378.86290	1,522.540	15.24	0.6787	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,008.77350	5,806.390	21.44	0.8789	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		168.47350	196.590	21.44	0.1211	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		618.95830	685.411	17.86	0.3673	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,269.25830	2,105.211	17.86	0.6327	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		616.93160	683.219	17.87	0.3663	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,277.23160	2,113.019	17.87	0.6337	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		620.99330	687.613	17.85	0.3683	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,261.29330	2,097.413	17.85	0.6317	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,588.85590	2,418.480	18.26	0.6631	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		571.75590	631.880	18.26	0.3369	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		499.22080	431.503	14.96	0.2525	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,692.12080	1,854.903	14.96	0.7475	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		715.87860	628.201	15.34	0.3245	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,422.47860	1,565.301	15.34	0.6755	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		750.55040	661.965	15.43	0.3275	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,460.75040	1,602.465	15.43	0.6725	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		784.69490	694.223	15.48	0.3298	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,502.09490	1,641.923	15.48	0.6702	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		818.67930	727.526	15.55	0.3319	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,543.37930	1,682.426	15.55	0.6681	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		850.65580	758.587	15.61	0.3344	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,575.15580	1,713.287	15.61	0.6656	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		885.41750	791.554	15.67	0.3356	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,622.71750	1,758.954	15.67	0.6644	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,098.02390	1,195.878	17.10	0.4979	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,762.22390	1,629.978	17.10	0.5021	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,094.96000	1,192.549	17.11	0.4968	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,769.16000	1,636.649	17.11	0.5032	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,091.89840	1,189.231	17.12	0.4957	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,776.09840	1,643.330	17.12	0.5043	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,905.43310	1,771.202	17.26	0.5108	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,119.43310	1,214.402	17.26	0.4892	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,225.08180	1,327.451	17.29	0.5067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,883.28180	1,751.951	17.29	0.4933	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,221.98560	1,324.094	17.30	0.5057	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,890.18560	1,758.594	17.30	0.4943	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,228.19620	1,330.809	17.29	0.5076	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,876.39620	1,745.309	17.29	0.4924	0.00	0	0
Total \$ / R Option												654,601.30	4,000	3,084,793
Total \$ / R												620,149,432.20	49,589	3,845,865
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.58750		13.37030			0.0000	67,937.50	5	335
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.74100		13.52010			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.90410		13.68060			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.05780		13.82970			0.0000	0.00	0	0
Total \$ / R MAXI Future												67,937.50	5	355
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,188.24980	18,315.175	15.92	0.3291	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			77,158.24980	60,565.175	15.92	0.6709	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,999.65590	18,061.146	15.94	0.3255	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			77,969.65590	61,311.146	15.94	0.6745	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			13,379.34720	18,572.809	15.89	0.3329	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			76,349.34720	59,822.809	15.89	0.6671	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			224,548.18130	204,638.865	18.62	0.8528	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			9,558.18130	11,738.865	18.62	0.1472	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			13,840.56870	17,049.051	17.93	0.2042	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			181,830.56870	162,949.051	17.93	0.7958	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			13,730.36420	16,912.721	17.94	0.2028	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			182,720.36420	163,812.721	17.94	0.7972	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			13,951.72390	17,186.533	17.91	0.2056	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			180,941.72390	162,086.533	17.91	0.7944	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			55,861.93740	64,869.260	15.66	0.4972	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			90,801.93740	77,459.260	15.66	0.5028	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			55,533.45800	64,491.112	15.67	0.4950	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			91,473.45800	78,081.112	15.67	0.5050	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			56,192.87520	65,250.068	15.64	0.4994	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			90,132.87520	76,840.068	15.64	0.5006	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			63,198.02770	71,965.834	16.09	0.4733	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			117,228.02770	103,185.834	16.09	0.5267	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			62,895.20540	71,622.948	16.11	0.4715	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			117,925.20540	103,842.948	16.11	0.5285	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			63,502.43920	72,309.918	16.08	0.4750	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			116,532.43920	102,529.918	16.08	0.5250	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												67,937.50	5	355
£ / R	On	17/09/2018	Foreign Exchange Future			17.70740		17.48670			0.0000	177,074.00	10	226,564

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 Future			17.97870		17.75340			0.0000	53,936.10	3	9,525
£ / R	On	18/03/2019	Foreign Exchange Future			18.27800		18.04900			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.56150		18.32710			0.0000	0.00	0	6,156
Total £ / R Future												231,010.10	13	247,177
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			154.12330	208.915	14.67	0.3164	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			917.42330	751.515	14.67	0.6836	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			152.14930	206.308	14.68	0.3133	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			925.44930	758.908	14.68	0.6867	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			156.12110	211.550	14.65	0.3195	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			909.42110	744.150	14.65	0.6805	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			493.08920	589.308	14.35	0.4840	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			859.68920	730.608	14.35	0.5160	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			489.59180	585.253	14.35	0.4817	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			866.19180	736.553	14.35	0.5183	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			496.60860	593.391	14.34	0.4864	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			853.20860	724.691	14.34	0.5136	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			776.88510	884.804	15.09	0.5206	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,027.88510	906.804	15.09	0.4794	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			773.00460	880.500	15.09	0.5188	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,034.00460	912.500	15.09	0.4812	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			780.77680	889.310	15.08	0.5224	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,021.77680	901.310	15.08	0.4776	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			970.51430	1,085.166	15.88	0.5204	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,273.41430	1,153.666	15.88	0.4796	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			966.66840	1,080.971	15.89	0.5190	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,279.56840	1,159.471	15.89	0.4810	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			974.36700	1,089.381	15.87	0.5218	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,267.26700	1,147.881	15.87	0.4782	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												231,010.10	13	247,177
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12077		0.11900			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12294		0.12112			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12539		0.12354			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12773		0.12582			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			58.48130	78.546	18.30	0.1697	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,158.48130	1,001.646	18.30	0.8303	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			19.21830	14.610	20.10	0.0381	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,119.21830	1,937.710	20.10	0.9619	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			269.31470	344.590	15.65	0.5527	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			369.31470	267.690	15.65	0.4473	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	0.12	Call			572.29310	662.874	16.28	0.6124	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			460.59310	368.574	16.28	0.3876	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			254.86520	301.970	18.34	0.3374	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,143.16520	1,007.669	18.34	0.6626	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,190.14550	1,339.671	13.45	0.9102	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			78.44550	45.371	13.45	0.0898	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			963.33610	1,018.197	18.00	0.6454	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			609.23610	479.197	18.00	0.3546	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			605.01330	570.992	18.82	0.4369	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,250.91330	1,031.992	18.82	0.5631	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,547.84170	1,693.106	17.18	0.8428	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			193.74170	154.106	17.18	0.1572	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			700.64490	778.478	18.18	0.4938	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,118.34490	1,005.878	18.18	0.5062	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			434.86120	486.475	19.35	0.3421	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,852.56120	1,713.875	19.35	0.6579	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,112.06110	1,218.669	16.44	0.6834	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			529.76110	446.069	16.44	0.3166	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	31/07/2018	Foreign Exchange Future			15.68750		15.48300			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.80800		15.60230			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.82070		15.61480			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.83990		15.63380			0.0000	1,504,790.50	95	133,624
€ / R	On	25/09/2018	Foreign Exchange Future			15.86550		15.65940			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.13030		15.91900			0.0000	8,129,671.20	504	27,486
€ / R	On	18/03/2019	Foreign Exchange Future			16.45550		16.24010			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.76730		16.54500			0.0000	0.00	0	5,256
Total € / R Future												9,634,461.70	599	171,241
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			61.40370	27.799	15.17	0.1276	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			334.40370	505.299	15.17	0.8724	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			331.32800	235.016	13.81	0.3975	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			313.62800	423.016	13.81	0.6025	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			336.00540	241.151	13.76	0.3945	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			330.80540	441.851	13.76	0.6055	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			80.50180	109.623	15.87	0.1989	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,526.30510	1,338.374	16.52	0.8682	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,399.75990	1,601.081	14.19	0.9691	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			15.95990	11.181	14.19	0.0309	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			220.83250	293.839	14.31	0.4426	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			587.03250	453.939	14.31	0.5574	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,206.70180	1,029.723	15.87	0.8011	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,516.98490	1,329.304	16.50	0.8666	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			267.68210	353.603	14.00	0.5068	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			483.88210	363.703	14.00	0.4932	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,929.76280	3,723.881	21.40	0.9915	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.56280	3.781	21.40	0.0085	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			50.10510	68.274	16.52	0.1318	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.47210	0.714	25.55	0.0016	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,138.00710	2,343.568	17.11	0.9903	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.20710	3.668	17.11	0.0097	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			49.43570	67.357	16.54	0.1302	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,535.63570	1,347.457	16.54	0.8698	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			50.78490	69.204	16.50	0.1334	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,996.67210	5,790.814	25.55	0.9984	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			657.61580	520.686	14.48	0.5767	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			227.01580	296.186	14.48	0.4233	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			134.00490	162.318	16.92	0.1807	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,115.00490	1,932.018	16.92	0.8193	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			136.03390	164.764	16.89	0.1831	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,097.03390	1,914.464	16.89	0.8169	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			135.01660	163.536	16.90	0.1819	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,106.01660	1,923.236	16.90	0.8181	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			808.87680	921.501	14.13	0.5914	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			698.77680	596.001	14.13	0.4086	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			804.48650	916.618	14.14	0.5893	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			704.38650	601.118	14.14	0.4107	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			800.11280	911.752	14.15	0.5872	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			710.01280	606.252	14.15	0.4128	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			797.41400	894.068	14.82	0.5108	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,122.41400	996.768	14.82	0.4892	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			793.94050	890.215	14.83	0.5092	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,128.94050	1,002.915	14.83	0.4908	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			800.90970	897.943	14.81	0.5125	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,115.90970	990.643	14.81	0.4875	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												9,634,461.70	599	461,447
AUS / R	On	17/09/2018	Foreign Exchange Future			9.97180		9.86490			0.0000	0.00	0	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			10.08780		9.97870			0.0000	0.00	0	11,416
AUS / R	On	18/03/2019	Foreign Exchange Future			10.21560		10.10510			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.33950		10.22680			0.0000	0.00	0	4,929
Total AUS / R Future												0.00	0	28,667
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			5.18750	6.965	14.15	0.0318	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,250.28750	1,145.165	14.15	0.9682	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			5.05420	6.783	14.19	0.0310	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,260.15420	1,154.983	14.19	0.9690	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
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			4.92470	6.606	14.22	0.0302	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,270.02470	1,164.806	14.22	0.9698	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,536.08690	1,433.379	14.04	0.9208	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			25.64230	32.225	14.01	0.0815	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,516.94230	1,414.425	14.01	0.9185	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			25.21050	31.697	14.03	0.0803	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,526.51050	1,423.897	14.03	0.9197	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			24.78690	31.178	14.04	0.0792	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			551.24100	483.984	12.21	0.5365	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			293.07650	335.901	12.22	0.4598	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			557.97650	490.301	12.22	0.5402	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			299.63680	343.303	12.19	0.4673	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			544.53680	477.703	12.19	0.5327	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			296.34100	339.584	12.21	0.4635	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,033.90710	951.876	13.68	0.6621	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			248.64240	279.076	13.69	0.3356	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,041.84240	959.576	13.69	0.6644	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			252.78720	283.700	13.66	0.3402	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,025.98720	944.200	13.66	0.6598	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			250.70710	281.376	13.68	0.3379	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,667
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.39530		10.25400			0.0000	0.00	0	845
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.53580		10.39240			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			831.47260	956.158	11.91	0.8950	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			57.47260	40.858	11.91	0.1050	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			823.04670	947.357	11.91	0.8925	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			59.04670	42.057	11.91	0.1075	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			839.93150	964.986	11.91	0.8975	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			55.93150	39.686	11.91	0.1025	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			319.81230	373.853	13.46	0.4554	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			657.41230	568.053	13.46	0.5446	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			316.72700	370.317	13.47	0.4522	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			664.32700	574.517	13.47	0.5478	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			322.92680	377.418	13.44	0.4587	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			650.52680	561.618	13.44	0.5413	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			440.86470		277.59640			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			13.63220		13.43960			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.89650		13.69760			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			14.19130		13.99030			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.47390		14.26660			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			29.16320	36.415	17.18	0.0859	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,619.56320	1,434.215	17.18	0.9141	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			28.82290	35.959	17.21	0.0848	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,629.22290	1,443.759	17.21	0.9152	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			28.48830	35.511	17.25	0.0838	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,638.88830	1,453.310	17.25	0.9162	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			753.67540	888.604	13.58	0.7354	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			266.07540	202.104	13.58	0.2646	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			747.36290	881.640	13.58	0.7325	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			269.76290	205.140	13.58	0.2675	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			760.01770	895.601	13.58	0.7383	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			262.41770	199.101	13.58	0.2617	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			482.17570	549.836	14.53	0.4604	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			951.87570	818.536	14.53	0.5396	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			479.13550	546.360	14.54	0.4582	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			958.83550	825.060	14.54	0.5418	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			476.11510	542.902	14.56	0.4560	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			965.81510	831.602	14.56	0.5440	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			627.78640	702.315	14.81	0.4803	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,081.18640	948.415	14.81	0.5197	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			624.61220	698.759	14.83	0.4785	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,088.01220	954.859	14.83	0.5215	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			621.45500	695.215	14.84	0.4766	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,094.85500	961.315	14.84	0.5234	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			1.99760		1.97820			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01590		1.99600			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03530		2.01490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05360		2.03250			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,578.58650	1,401.143	14.09	0.8632	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	2.14	Call			53.06930	67.577	14.22	0.1218	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,671.06930	1,491.577	14.22	0.8782	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			46.47550	59.174	14.34	0.1084	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,764.47550	1,583.174	14.34	0.8916	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			60.58650	77.143	14.09	0.1368	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,133.86640	1,287.123	12.41	0.7649	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			273.86640	228.123	12.41	0.2351	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,066.56940	1,214.334	12.42	0.7441	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			306.56940	255.334	12.42	0.2559	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,203.60520	1,362.070	12.41	0.7849	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			243.60520	203.070	12.41	0.2151	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			598.60630	670.515	13.71	0.4279	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,349.60630	1,217.515	13.71	0.5721	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			568.68390	637.775	13.79	0.4119	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,419.68390	1,284.775	13.79	0.5881	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			629.99120	704.818	13.64	0.4443	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,280.99120	1,151.818	13.64	0.5557	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,332.33480	1,461.866	13.78	0.6346	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			807.33480	725.866	13.78	0.3654	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,281.19270	1,406.850	13.81	0.6199	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			856.19270	770.850	13.81	0.3801	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,385.06170	1,518.456	13.74	0.6493	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			760.06170	682.456	13.74	0.3507	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			2.12830		2.09930			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.16890		2.13840			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.21310		2.18260			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25560		2.22430			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			26.11160	33.983	15.45	0.0605	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,533.11160	2,250.983	15.45	0.9395	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			24.43280	31.270	15.69	0.0556	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,631.43280	2,348.270	15.69	0.9444	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			22.91440	28.835	15.93	0.0512	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,729.91440	2,445.835	15.93	0.9488	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			958.85430	1,158.543	12.83	0.6895	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			474.85430	369.543	12.83	0.3105	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			903.11670	1,094.797	12.85	0.6683	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			519.11670	405.797	12.85	0.3317	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,016.94820	1,224.501	12.81	0.7102	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			432.94820	335.501	12.81	0.2898	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			698.29470	813.816	14.20	0.4509	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			1,472.29470	1,282.816	14.20	0.5491	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			762.71500	888.293	14.07	0.4808	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,336.71500	1,157.293	14.07	0.5192	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			729.82310	850.318	14.14	0.4657	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,403.82310	1,219.318	14.14	0.5343	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			797.73120	685.394	14.10	0.3229	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,585.88060	1,779.364	14.10	0.6645	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			842.88060	723.364	14.10	0.3355	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,532.45100	1,722.168	14.14	0.6515	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			889.45100	766.168	14.14	0.3485	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,640.73120	1,841.394	14.10	0.6771	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			1.73240		1.70470			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.75460		1.72630			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77800		1.74920			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79980		1.77040			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			81.53340	114.311	17.11	0.1808	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,534.53340	1,290.311	17.11	0.8192	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			71.97770	101.709	17.27	0.1635	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,624.97770	1,377.709	17.27	0.8365	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			91.41630	128.007	16.92	0.1994	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,444.41630	1,204.007	16.92	0.8006	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,677.23620	1,937.440	14.80	0.8900	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			114.23620	91.440	14.80	0.1100	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,593.81040	1,847.707	14.65	0.8790	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			130.81040	101.707	14.65	0.1210	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,762.33760	2,028.120	14.95	0.9002	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			99.33760	82.120	14.95	0.0998	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			720.92040	840.864	15.53	0.5040	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,128.92040	960.864	15.53	0.4960	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			687.38560	801.881	15.63	0.4868	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,195.38560	1,021.881	15.63	0.5132	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			756.07930	881.602	15.44	0.5215	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,064.07930	901.602	15.44	0.4785	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,093.01120	1,243.585	15.31	0.5896	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			989.01120	845.585	15.31	0.4104	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,051.18440	1,197.020	15.39	0.5743	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,047.18440	899.020	15.39	0.4257	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,136.42820	1,291.799	15.22	0.6050	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			932.42820	793.799	15.22	0.3950	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			0.13370		0.13160			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13310		0.13110			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13240		0.13060			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13200		0.13000			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			1.65120		1.63950			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.67560		1.66340			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.70200		1.68960			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.72710		1.71430			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			9.13950		9.06780			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.24570		9.17230			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.36380		9.28970			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47790		9.40160			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			17.00870	21.696	14.65	0.0886	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			869.20870	802.196	14.65	0.9114	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			16.51480	21.063	14.68	0.0863	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			878.71480	811.563	14.68	0.9137	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			16.03480	20.448	14.70	0.0840	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			888.23480	820.948	14.70	0.9160	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			421.12590	472.977	12.48	0.6833	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			178.82590	157.277	12.48	0.3167	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			415.09550	466.606	12.49	0.6782	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			182.79550	160.906	12.49	0.3218	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			427.20990	479.404	12.47	0.6884	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			174.90990	153.704	12.47	0.3116	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			559.59270	516.655	13.78	0.5438	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			316.06980	347.815	13.74	0.4634	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			546.36980	504.015	13.74	0.5366	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			312.66560	344.118	13.76	0.4598	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			552.96560	510.318	13.76	0.5402	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			309.29270	340.455	13.78	0.4562	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			324.95180	352.336	14.83	0.4002	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			843.35180	794.436	14.83	0.5998	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			322.26760	349.357	14.84	0.3976	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			850.66760	801.456	14.84	0.6024	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			327.65920	355.336	14.82	0.4028	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			836.05920	787.436	14.82	0.5972	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			1.30630		1.29310			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31220		1.30340			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31870		1.31340			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32470		1.32210			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			769.00000	637.000		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			869.00000	737.000		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			669.00000	537.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			434.00000	522.000		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			334.00000	422.000		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			534.00000	622.000		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			266.00000	213.000		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			366.00000	313.000		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			166.00000	113.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			21.00000	47.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			79.00000	53.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			121.00000	147.000		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			1.30320		1.30790			0.0000	2,606.40	2	4
Total QUANTO £ / \$ Future												2,606.40	2	4

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$									2,606.40	2	4
QUANTO €On 17/09/2018 Foreign Exchange Future			1.16580		1.16930			0.0000	17,487.00	15	180
Total QUANTO € / \$ Future									17,487.00	15	180
Total QUANTO € / \$									17,487.00	15	180
SGD / R On 17/09/2018 Foreign Exchange Future			9.91590		9.80130			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.05140		9.93410			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.19890		10.08030			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.33900		10.21770			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			122.39640	162.809	12.55	0.4441	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			321.09640	246.909	12.55	0.5559	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			119.47500	159.062	12.58	0.4365	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			328.17500	253.162	12.58	0.5635	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			125.38320	166.631	12.52	0.4517	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			314.08320	240.731	12.52	0.5483	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			659.42090	755.371	12.13	0.8284	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			95.32090	73.971	12.13	0.1716	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			651.84390	747.321	12.13	0.8248	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			97.74390	75.921	12.13	0.1752	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			667.04180	763.458	12.13	0.8319	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			92.94180	72.058	12.13	0.1681	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			329.98920	376.384	13.30	0.4710	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			589.68920	517.484	13.30	0.5290	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			326.67440	372.652	13.31	0.4675	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			596.37440	523.752	13.31	0.5325	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			333.33930	380.155	13.28	0.4745	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			583.03930	511.255	13.28	0.5255	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			621.65810	691.422	13.23	0.6255	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			413.95810	362.422	13.23	0.3745	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			631.74090	702.253	13.21	0.6317	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			404.04090	353.253	13.21	0.3683	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			626.68120	696.821	13.22	0.6286	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			408.98120	357.821	13.22	0.3714	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			2.75010		2.71050			0.0000	0.00	0	12,975
TRY / R On 14/12/2018 Foreign Exchange Future			2.67210		2.63350			0.0000	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.59060		2.55210			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.51590		2.47990			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			2.78340	2.572	24.69	0.0255	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			652.28340	612.472	24.69	0.9745	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.80980	2.577	25.00	0.0253	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			662.30980	622.477	25.00	0.9747	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.75770	2.569	24.38	0.0258	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			642.25770	602.469	24.38	0.9742	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			34.52630	41.144	20.06	0.2225	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			371.02630	339.044	20.06	0.7775	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			33.07280	39.444	20.08	0.2151	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			379.57280	347.344	20.08	0.7849	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			36.03770	42.911	20.03	0.2301	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			362.53770	330.811	20.03	0.7699	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			90.65620	104.297	19.08	0.3976	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			268.55620	243.697	19.08	0.6024	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			87.82480	100.970	19.08	0.3885	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			275.72480	250.370	19.08	0.6115	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			93.56750	107.709	19.08	0.4067	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			261.46750	237.109	19.08	0.5933	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			10.93480	12.354	21.51	0.0601	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,061.03480	1,026.454	21.51	0.9399	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			10.58940	11.966	21.51	0.0585	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,070.68940	1,036.066	21.51	0.9415	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			11.29080	12.753	21.51	0.0618	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,051.39080	1,016.853	21.51	0.9382	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			1.32790		1.28540			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28190		1.23950			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23590		1.19540			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19790		1.15920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												629 448 333.60	46,223	1,251,671
Total Options												654 601.30	4,000	3,374,999
Grand Total:												630,102,934.90	50,223	4,626,670