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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/07/2018 Foreign Exchange Future			13.50270		13.44110			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.50270		13.44110			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.50450		13.44470			0.0000	0.00	0	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.51160		13.45170			0.0000	0.00	0	3,262
\$ / R On 02/08/2018 Foreign Exchange Future			13.51520		13.45520			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.52400		13.46390			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.53460		13.47440			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.53810		13.47790			0.0000	1,001,819.40	74	4,144
\$ / R On 20/08/2018 Foreign Exchange Future			13.54690		13.48660			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.56620		13.50590			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.57150		13.51120			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.58910		13.52870			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.59610		13.53580			0.0000	626,820,998.30	46,103	463,586
\$ / R On 25/09/2018 Foreign Exchange Future			13.61010		13.54980			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.61540		13.55500			0.0000	0.00	0	4,032
\$ / R On 02/10/2018 Foreign Exchange Future			13.62240		13.56200			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.64000		13.57940			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			13.65760		13.59670			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.66280		13.60200			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.66980		13.60890			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			13.67330		13.61230			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			13.67510		13.61410			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.68200		13.62100			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.69600		13.63480			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.70120		13.64000			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.72570		13.66430			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.74480		13.68330			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.75010		13.68850			0.0000	39,050,284.00	2,840	64,438
\$ / R	On	21/12/2018	Foreign Exchange Future			13.76230		13.70060			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.77970		13.71790			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.78320		13.72140			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.81110		13.74900			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.83210		13.76980			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.83390		13.77150			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.85660		13.79400			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.88290		13.81990			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.91440		13.85100			0.0000	0.00	0	5,900
\$ / R	On	27/03/2019	Foreign Exchange Future			13.93010		13.86650			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.93360		13.87000			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.94060		13.87690			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.98970		13.92550			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.04490		13.98000			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.05020		13.98530			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.06970		14.00460			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.09460		14.02920			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.10000		14.03450			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.10350		14.03800			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.15420		14.08840			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.15610		14.09030			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.21190		14.14600			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.21770		14.15180			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.24470		14.17870			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.27160		14.20560			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.27550		14.20950			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.33130		14.26520			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.38710		14.32100			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.39290		14.32670			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.41400		14.34790			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.44870		14.38250			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.45250		14.38630			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.50840		14.44200			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.56800		14.50160			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.62770		14.56120			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.67970		14.61310			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.74510		14.67850			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.76440		14.69770			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.85330		14.78760			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			14.96380		14.89760			0.0000	0.00	0	0
Total \$ / R Future												666,873,101.70	49,017	749,585
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			0.10180	0.011	36.21	0.0002	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,009.00180	947.311	36.21	0.9998	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,498.91160	2,437.303	78.15	1.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.01160	0.003	78.15	0.0000	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			749.45300	687.319	28.06	0.9996	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			0.55300	0.019	28.06	0.0004	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,278.91110	2,217.304	72.27	1.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.01110	0.004	72.27	0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			849.49520	787.662	28.82	0.9959	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			0.59520	0.362	28.82	0.0041	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			61.75610	66.344	16.30	0.5090	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			120.65610	63.644	16.30	0.4910	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			238.62280	275.297	18.05	0.8452	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			43.92280	20.797	18.05	0.1548	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Call			135.25060	155.431	16.75	0.6743	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Put			90.55060	50.931	16.75	0.3257	0.00	0	20,000
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.03710	0.009	29.07	0.0001	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,384.73710	1,444.509	29.07	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,368.33510	2,308.425	29.56	0.9998	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.03510	0.025	29.56	0.0002	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			470.24480	520.793	17.06	0.9383	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			18.54480	9.193	17.06	0.0617	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			164.84920	111.991	14.76	0.4800	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			116.54920	123.591	14.76	0.5200	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			384.99730	322.604	16.22	0.8071	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			36.69730	34.204	16.22	0.1929	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,868.32730	2,808.416	34.11	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.02730	0.016	34.11	0.0001	0.00	0	500
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			3.57970	2.082	18.18	0.0144	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			798.77970	857.282	18.18	0.9856	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,716.34000	2,656.110	26.95	0.9994	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.24000	0.110	26.95	0.0006	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			2.22620	0.918	18.29	0.0057	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,146.12620	1,204.918	18.29	0.9943	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			61.12820	59.456	16.22	0.2328	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			457.22820	395.456	16.22	0.7672	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,156.36640	1,095.148	18.28	0.9588	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			10.76640	9.748	18.28	0.0412	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			256.07620	209.652	15.02	0.5018	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			183.97620	197.752	15.02	0.4982	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			210.26580	168.752	14.86	0.4389	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			218.16580	236.852	14.86	0.5611	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			237.66640	258.324	14.78	0.5927	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		189.76640	150.224	14.78	0.4073	0.00	0	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put		275.30200	230.672	14.96	0.5010	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call		201.90200	217.572	14.96	0.4990	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		584.40820	628.043	14.38	0.8240	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		78.50820	61.843	14.38	0.1760	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		361.23670	316.024	15.33	0.5390	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		217.13670	232.224	15.33	0.4610	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		463.56050	413.913	15.79	0.6199	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		169.46050	180.113	15.79	0.3801	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,065.43540	3,004.965	22.64	0.9962	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.33540	1.165	22.64	0.0038	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,546.07470	2,485.696	20.46	0.9934	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		1.97470	1.896	20.46	0.0066	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		16.46240	12.868	14.92	0.0448	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		1,057.66240	1,114.368	14.92	0.9552	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		204.61970	175.373	14.72	0.3391	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		433.31970	464.473	14.72	0.6609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,060.33580	1,115.750	14.04	0.9402	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		24.53580	19.650	14.04	0.0598	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		961.21280	1,014.628	14.08	0.9182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		35.41280	28.528	14.08	0.0818	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,443.01180	2,382.465	20.04	0.9778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		8.81180	8.565	20.04	0.0222	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,512.08580	2,451.536	20.14	0.9801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		7.88580	7.636	20.14	0.0199	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		925.99620	978.565	14.09	0.9090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		40.19620	32.465	14.09	0.0910	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		392.96870	350.185	15.15	0.5148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		278.76870	296.285	15.15	0.4852	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		250.15230	265.418	15.37	0.4472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		444.35230	399.318	15.37	0.5528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		3,486.76450	3,426.428	22.73	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		2.56450	2.528	22.73	0.0066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		413.47870	442.460	14.73	0.6302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		237.67870	206.360	14.73	0.3698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,551.60230	2,491.052	20.20	0.9813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		7.40230	7.152	20.20	0.0187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,789.33620	1,849.240	16.34	0.9896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		3.53620	3.140	16.34	0.0104	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		476.78750	509.851	14.60	0.6842	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		190.98750	163.751	14.60	0.3158	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,759.61270	2,698.981	20.52	0.9864	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		5.41270	5.081	20.52	0.0136	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,689.98020	1,749.818	15.86	0.9876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		4.18020	3.718	15.86	0.0124	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,541.21320	1,600.924	15.14	0.9836	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	12.00	Put			5.41320	4.824	15.14	0.0164	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			211.44080	182.346	14.66	0.3401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			447.24080	478.446	14.66	0.6599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,938.57000	1,998.553	17.06	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			2.77000	2.453	17.06	0.0080	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,247.48460	1,305.411	13.96	0.9685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			11.68460	9.311	13.96	0.0315	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,038.16340	2,098.189	17.54	0.9933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.36340	2.089	17.54	0.0067	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			57.59410	46.931	14.13	0.1230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			823.39410	873.031	14.13	0.8770	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			306.05490	269.661	14.90	0.4401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			341.85490	365.761	14.90	0.5599	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,839.05680	1,898.990	16.58	0.9905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.25680	2.890	16.58	0.0095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			9.55090	7.612	13.94	0.0264	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,295.35090	1,353.712	13.94	0.9736	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,640.35160	1,700.151	15.62	0.9864	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			4.55160	4.051	15.62	0.0136	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,058.09050	2,118.124	17.64	0.9935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.29050	2.023	17.64	0.0065	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			899.90230	951.793	14.10	0.9016	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			44.10230	35.693	14.10	0.0984	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			171.81860	146.433	14.54	0.2920	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			507.61860	542.533	14.54	0.7080	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			62.72480	51.234	14.14	0.1320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			798.52480	847.334	14.14	0.8680	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			107.69240	89.443	14.30	0.2037	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			643.49240	685.543	14.30	0.7963	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			734.16760	780.314	14.17	0.8419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			78.36760	64.214	14.17	0.1581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,078.68370	1,134.411	14.03	0.9437	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			22.88370	18.311	14.03	0.0563	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,365.80000	5,426.100	23.74	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	23.74	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			987.92850	1,041.936	14.06	0.9247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			32.12850	25.836	14.06	0.0753	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,171.71260	1,228.793	13.99	0.9588	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			15.91260	12.693	13.99	0.0412	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,152.94590	1,209.783	14.00	0.9561	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			17.14590	13.683	14.00	0.0439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			495.13190	529.308	14.56	0.6986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			179.33190	153.208	14.56	0.3014	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			362.32110	321.045	15.02	0.4902	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			298.12110	317.145	15.02	0.5098	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,228.55700	1,169.816	17.88	0.8599	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	14.70	Call		64.35700	65.916	17.88	0.1401	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		172.53250	181.623	16.09	0.3325	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		636.73250	585.523	16.09	0.6675	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,505.72150	1,446.253	18.57	0.9057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		41.52150	42.353	18.57	0.0943	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		121.88470	127.055	16.76	0.2473	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		836.08470	780.956	16.76	0.7527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		3,227.49110	3,167.076	21.94	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		3.29110	3.176	21.94	0.0084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		573.08360	611.642	14.42	0.7537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		137.28360	115.542	14.42	0.2463	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		51.43430	52.284	18.27	0.1138	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,375.63430	1,316.184	18.27	0.8862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		50.72360	51.536	18.29	0.1124	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,384.92360	1,325.436	18.29	0.8876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		52.15560	53.043	18.25	0.1153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,366.35560	1,306.943	18.25	0.8847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,610.93340	2,550.384	20.30	0.9829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		6.73340	6.484	20.30	0.0171	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		757.83100	805.183	14.16	0.8520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		72.03100	59.083	14.16	0.1480	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,536.91190	2,597.070	19.94	0.9970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		1.11190	0.970	19.94	0.0030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		672.99040	716.379	14.25	0.8122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		97.19040	80.279	14.25	0.1878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,637.42510	1,577.581	18.78	0.9230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		33.22510	33.681	18.78	0.0770	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,552.31740	2,491.933	20.42	0.9722	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		12.11740	12.033	20.42	0.0278	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		497.42290	452.133	15.55	0.5585	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		272.42290	287.533	15.55	0.4415	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,250.38620	3,190.064	21.55	0.9872	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		5.38620	5.464	21.55	0.0128	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,706.77140	2,646.326	20.81	0.9738	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		11.77140	11.726	20.81	0.0262	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		681.68090	722.745	14.38	0.7828	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		126.68090	107.345	14.38	0.2172	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		510.82080	465.060	15.60	0.5668	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		265.82080	280.460	15.60	0.4332	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		74.56650	62.048	14.12	0.1397	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		876.56650	924.448	14.12	0.8603	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		357.73470	321.694	15.02	0.4322	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		427.13470	451.694	15.02	0.5678	0.00	0	5,000
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		679.44480	631.336	15.94	0.6069	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		276.14480	288.936	15.94	0.3931	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		626.95760	660.782	14.58	0.6930	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	22/10/2018	Foreign Exchange Option	13.20	Put		230.25760	203.182	14.58	0.3070	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,061.39030	1,007.208	17.05	0.7376	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		173.39030	180.008	17.05	0.2624	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,554.63440	1,497.202	18.20	0.8364	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		103.53440	107.002	18.20	0.1636	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,883.47440	2,824.917	20.67	0.9522	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		25.77440	28.217	20.67	0.0478	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		784.15630	823.239	14.35	0.7610	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		171.85630	149.939	14.35	0.2390	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		641.19720	594.883	15.79	0.5729	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		323.49720	338.183	15.79	0.4271	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		554.94940	511.098	15.51	0.5291	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		367.24940	384.398	15.51	0.4709	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,418.95200	3,361.482	21.06	0.9733	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		11.25200	14.782	21.06	0.0267	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		120.61360	104.251	14.22	0.1811	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		924.71360	969.351	14.22	0.8189	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		20.19780	18.407	15.19	0.0397	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,741.19780	1,800.407	15.19	0.9603	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		359.99050	376.013	15.60	0.4552	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		598.99050	554.013	15.60	0.5448	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,209.62020	3,150.353	20.94	0.9622	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		20.62020	22.353	20.94	0.0378	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,379.57500	1,323.696	17.66	0.7826	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		154.37500	159.696	17.66	0.2174	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,814.37540	2,874.978	17.71	0.9919	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		4.37540	3.778	17.71	0.0081	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		271.56430	242.939	14.62	0.3174	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		691.56430	724.139	14.62	0.6826	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		17.37560	15.103	15.64	0.0311	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,987.37560	2,046.303	15.64	0.9689	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		869.36520	906.945	14.31	0.7514	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		205.06520	181.245	14.31	0.2486	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		772.39610	724.995	15.99	0.5868	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		356.69610	370.695	15.99	0.4132	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		586.79210	543.586	15.43	0.5050	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		451.09210	469.286	15.43	0.4950	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,674.69120	3,613.916	21.77	0.9573	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		28.99120	29.616	21.77	0.0427	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,078.72730	3,018.353	20.64	0.9371	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		43.02730	44.053	20.64	0.0629	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		507.64780	468.665	15.16	0.4520	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		540.94780	563.465	15.16	0.5480	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,113.71140	2,055.953	18.83	0.8583	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		107.01140	110.753	18.83	0.1417	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		934.12710	973.141	14.28	0.7594	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			205.62710	183.041	14.28	0.2406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			293.47750	264.382	14.55	0.3112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			781.97750	814.482	14.55	0.6888	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,352.57420	2,294.161	19.22	0.8788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			91.07420	94.261	19.22	0.1212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,071.54840	2,130.279	15.26	0.9630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			23.04840	20.179	15.26	0.0370	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			178.80640	184.768	17.88	0.2200	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,580.30640	1,524.668	17.88	0.7800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			181.70040	187.570	17.84	0.2230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,563.20040	1,507.470	17.84	0.7770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,252.38170	1,198.881	17.12	0.7148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			240.88170	248.981	17.12	0.2852	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,498.76830	1,552.759	14.16	0.9104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			60.26830	52.659	14.16	0.0896	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			180.24730	186.163	17.86	0.2215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,571.74730	1,516.063	17.86	0.7785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,399.17910	2,340.643	19.30	0.8829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			87.67910	90.743	19.30	0.1171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,544.37850	1,598.910	14.25	0.9164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			55.87850	48.810	14.25	0.0836	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,000.38950	949.888	16.51	0.6481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			308.88950	319.988	16.51	0.3519	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,511.77070	1,456.169	17.72	0.7679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			190.27070	196.269	17.72	0.2321	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,922.60050	1,865.693	18.50	0.8319	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			131.10050	135.793	18.50	0.1681	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			523.85270	545.116	15.26	0.5312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			545.35270	505.016	15.26	0.4688	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			962.79050	912.829	16.41	0.6365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			321.29050	332.929	16.41	0.3635	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,139.15340	1,184.051	14.09	0.8314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			130.65340	113.951	14.09	0.1686	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			527.96800	549.584	15.25	0.5343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			539.46800	499.484	15.25	0.4657	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			644.85240	671.690	14.90	0.6112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			406.35240	371.590	14.90	0.3888	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,121.87640	2,064.180	18.83	0.8558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			110.37640	114.280	18.83	0.1442	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,940.55130	1,883.565	18.53	0.8343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			129.05130	133.665	18.53	0.1657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,636.45030	1,691.972	14.43	0.9273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			47.95030	41.872	14.43	0.0727	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,631.90780	1,576.540	17.99	0.7886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			170.40780	176.640	17.99	0.2114	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			491.99290	511.154	15.39	0.5073	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	13.79	Put			593.49290	551.054	15.39	0.4927	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,710.85660	1,767.088	14.58	0.9351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			42.35660	36.988	14.58	0.0649	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			770.23850	802.280	14.58	0.6826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			301.73850	272.180	14.58	0.3174	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			587.37250	545.106	15.37	0.4897	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			495.87250	515.206	15.37	0.5103	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,293.30410	1,239.419	17.22	0.7241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			231.80410	239.519	17.22	0.2759	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,171.72180	1,119.046	16.93	0.6953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			260.22180	269.146	16.93	0.3047	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,094.48080	2,036.882	18.79	0.8528	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			112.98080	116.982	18.79	0.1472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,046.20960	995.044	16.62	0.6616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			294.70960	305.143	16.62	0.3384	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			817.74070	770.185	16.04	0.5872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			376.24070	390.285	16.04	0.4128	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,187.72480	1,134.877	16.97	0.6993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			256.22480	264.977	16.97	0.3007	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,085.73510	1,129.213	14.14	0.8146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			147.23510	129.113	14.14	0.1854	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,823.57170	1,880.737	14.79	0.9454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			35.07170	30.637	14.79	0.0546	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,179.71500	1,126.953	16.95	0.6973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			258.21500	267.053	16.95	0.3027	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,966.07750	2,024.215	15.06	0.9563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			27.57750	24.116	15.06	0.0437	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			431.39520	395.547	14.97	0.4043	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			619.89520	645.647	14.97	0.5957	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,729.55430	1,785.951	14.61	0.9369	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			41.05430	35.851	14.61	0.0631	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,178.14910	1,224.035	14.05	0.8430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			119.64910	103.935	14.05	0.1570	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			728.44440	682.689	15.79	0.5525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			416.94440	432.789	15.79	0.4475	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			842.69070	877.536	14.42	0.7191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			254.19070	227.436	14.42	0.2809	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,503.20540	1,447.662	17.70	0.7664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			191.70540	197.762	17.70	0.2336	988,811.50	5,000	20,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,382.88730	1,434.098	13.93	0.8932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			74.38730	63.998	13.93	0.1068	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,367.88770	1,313.358	17.39	0.7401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			216.38770	223.458	17.39	0.2599	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			599.64220	557.036	15.41	0.4956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			488.14220	507.136	15.41	0.5044	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			218.27790	194.815	14.31	0.2518	0.00	0	175,030

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	13.00	Call			906.77790	944.915	14.31	0.7482	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			314.38550	284.131	14.62	0.3266	0.00	0	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			752.88550	784.231	14.62	0.6734	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,409.81640	1,354.952	17.49	0.7486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			208.31640	215.052	17.49	0.2514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			94.16100	80.897	13.96	0.1291	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,282.66100	1,330.997	13.96	0.8709	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			695.23290	650.222	15.69	0.5387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			433.73290	450.322	15.69	0.4613	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,590.78340	3,530.675	21.55	0.9456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			39.28340	40.776	21.55	0.0544	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			300.15030	270.893	14.54	0.3111	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			800.75030	833.193	14.54	0.6889	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,294.51700	1,240.846	17.16	0.7166	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			245.11700	253.146	17.16	0.2834	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			743.41500	773.604	14.68	0.6588	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			342.81500	311.304	14.68	0.3412	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,221.56090	1,168.597	16.99	0.6998	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			262.16090	270.897	16.99	0.3002	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			889.57630	841.519	16.07	0.5954	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			387.47630	401.219	16.07	0.4046	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,905.06480	3,844.019	21.88	0.9456	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			42.96480	43.719	21.88	0.0544	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,271.19490	3,210.599	20.59	0.9247	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			59.09490	60.299	20.59	0.0753	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			950.20510	987.899	14.25	0.7463	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			232.30510	208.199	14.25	0.2537	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			611.66160	569.063	15.30	0.4855	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			529.56160	548.763	15.30	0.5145	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			202.84350	180.733	14.18	0.2277	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,024.24350	1,063.933	14.18	0.7723	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			152.21130	133.811	14.03	0.1749	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,241.21130	1,284.911	14.03	0.8251	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			241.62770	217.873	14.24	0.2448	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,061.42770	1,099.973	14.24	0.7552	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			194.90280	174.136	14.14	0.2071	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,176.40280	1,218.036	14.14	0.7929	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,030.44240	1,068.088	14.29	0.7428	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			258.94240	234.188	14.29	0.2572	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,020.63620	971.679	16.26	0.6062	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			412.13620	425.579	16.26	0.3938	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,589.21110	1,534.781	17.49	0.7225	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			283.21110	291.381	17.49	0.2775	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,135.33660	1,085.617	16.45	0.6131	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			435.23660	448.517	16.45	0.3869	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			226.55430	205.507	14.23	0.2209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,216.45430	1,258.407	14.23	0.7791	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,100.46630	1,139.307	14.35	0.7407	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			280.56630	256.407	14.35	0.2593	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,869.34700	1,925.510	13.97	0.9073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			78.34700	71.110	13.97	0.0927	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,526.35430	3,590.019	16.02	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.35430	5.619	16.02	0.0090	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			620.90210	640.576	15.69	0.4947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			819.90210	776.176	15.69	0.5053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,100.88630	2,160.211	13.94	0.9358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			49.88630	45.811	13.94	0.0642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,309.36990	1,352.759	14.20	0.7918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			218.36990	198.359	14.20	0.2082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			481.63610	447.968	14.85	0.3658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			882.63610	912.368	14.85	0.6342	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,378.87950	2,440.565	13.91	0.9602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			27.87950	26.165	13.91	0.0398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,673.34470	1,618.740	17.53	0.7101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			324.34470	333.140	17.53	0.2899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,155.64790	2,215.549	13.94	0.9414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			44.64790	41.149	13.94	0.0586	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,112.49860	1,063.630	16.35	0.5932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			483.49860	498.030	16.35	0.4068	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			985.69890	938.823	16.07	0.5579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			536.69890	553.223	16.07	0.4421	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			740.33760	764.840	15.26	0.5628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			639.33760	600.440	15.26	0.4372	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,478.45380	1,425.337	17.13	0.6753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			369.45380	379.737	17.13	0.3247	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			693.75330	716.410	15.41	0.5373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			702.75330	662.010	15.41	0.4627	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			877.52590	907.073	14.86	0.6318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			486.52590	452.673	14.86	0.3682	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,880.21540	1,824.975	17.88	0.7431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			281.21540	289.375	17.88	0.2569	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			304.96030	313.903	17.71	0.2752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,763.96030	1,709.503	17.71	0.7248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,956.01590	1,900.310	17.99	0.7542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			267.01590	274.710	17.99	0.2458	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,527.44060	1,576.052	14.01	0.8474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			146.44060	131.652	14.01	0.1526	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			303.19420	312.077	17.72	0.2739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,772.19420	1,717.677	17.72	0.7261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			301.43910	310.263	17.73	0.2725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,780.43910	1,725.863	17.73	0.7275	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			103.30020	93.057	13.95	0.1139	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	27/03/2019	Foreign Exchange Option	12.21	Call			1,759.80020	1,813.157	13.95	0.8861	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,256.38140	1,205.697	16.63	0.6203	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			456.38140	469.297	16.63	0.3797	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			301.21310	277.549	14.41	0.2603	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,171.21310	1,211.149	14.41	0.7397	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			321.39420	296.418	14.44	0.2711	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,148.29420	1,187.018	14.44	0.7289	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,390.75090	1,339.527	16.81	0.6279	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			476.25090	489.227	16.81	0.3721	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			295.08800	272.641	14.40	0.2442	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,300.58800	1,342.341	14.40	0.7558	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,247.57980	1,288.009	14.45	0.7396	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			322.07980	298.310	14.45	0.2604	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			527.92330	494.348	14.91	0.3656	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			963.42330	994.048	14.91	0.6344	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,320.87270	1,362.334	14.51	0.7400	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			340.87270	317.434	14.51	0.2600	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,524.33900	1,472.333	17.00	0.6347	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			494.33900	507.233	17.00	0.3653	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			391.90680	366.221	14.60	0.2875	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,231.90680	1,271.121	14.60	0.7125	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			109.47840	98.624	13.50	0.1098	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,954.77840	2,008.824	13.50	0.8902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,009.85720	1,954.633	17.78	0.7048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			341.42870	318.502	14.51	0.2558	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,259.38520	2,202.594	18.12	0.7376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			343.98520	352.294	18.12	0.2624	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			906.41990	933.571	15.38	0.5757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			731.81990	693.871	15.38	0.4243	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,952.82040	1,897.998	17.70	0.6966	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			363.22680	372.129	17.98	0.2751	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,203.06310	1,241.172	14.68	0.6941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			438.46310	411.472	14.68	0.3059	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,381.72990	1,331.674	16.69	0.5989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			566.32990	581.373	16.69	0.4011	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,366.02870	1,408.202	14.51	0.7442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			633.32720	650.999	16.36	0.4392	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			395.59790	370.336	14.61	0.2844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,270.19790	1,310.036	14.61	0.7156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,522.47060	1,568.149	14.37	0.7862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			267.87060	248.449	14.37	0.2138	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,158.62680	2,102.429	17.98	0.7249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,324.09730	3,388.898	13.60	0.9861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.49730	9.198	13.60	0.0139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,866.46650	1,918.254	13.70	0.8676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			141.86650	128.554	13.70	0.1324	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,208.72720	1,161.299	16.36	0.5608	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			394.45720	404.333	17.78	0.2952	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			699.75810	719.764	16.09	0.4749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,065.15810	1,020.064	16.09	0.5251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			696.42890	716.322	16.10	0.4732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,071.82890	1,026.622	16.10	0.5268	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			407.42040	417.698	17.70	0.3034	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			703.09900	723.228	16.07	0.4767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,058.49900	1,013.528	16.07	0.5233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			884.92800	911.337	15.44	0.5659	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			760.32800	721.637	15.44	0.4341	0.00	0	12,450
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			356.21500	333.139	14.55	0.2592	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,385.41500	1,427.739	14.55	0.7408	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,648.69100	1,595.843	17.14	0.6412	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			507.89100	520.443	17.14	0.3588	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			427.51580	401.503	14.66	0.2944	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,272.01580	1,311.504	14.66	0.7056	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,129.00760	1,162.787	14.87	0.6556	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			541.00760	509.287	14.87	0.3444	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,700.21340	2,641.223	18.63	0.7750	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			298.21340	304.723	18.63	0.2250	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			373.54270	350.532	14.60	0.2578	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,461.94270	1,504.732	14.60	0.7422	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,780.63320	1,727.060	17.30	0.6453	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			529.03320	541.260	17.30	0.3547	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			464.30140	437.810	14.76	0.3006	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,314.60140	1,353.910	14.76	0.6994	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,921.49630	1,867.342	17.54	0.6501	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			547.49630	559.242	17.54	0.3499	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			389.65570	366.513	14.69	0.2564	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,535.65570	1,578.413	14.69	0.7436	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			501.51910	474.144	14.87	0.3055	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,363.31910	1,401.845	14.87	0.6945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,300.57770	1,336.609	15.03	0.6672	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			581.87770	551.909	15.03	0.3328	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,445.92810	3,510.965	13.32	0.9794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			17.22810	16.265	13.32	0.0206	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,904.65190	1,951.224	13.85	0.8298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			225.95190	206.524	13.85	0.1702	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,306.13060	1,342.314	15.02	0.6689	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			577.43060	547.614	15.02	0.3311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,197.87630	2,142.856	17.93	0.6792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			506.57630	517.556	17.93	0.3208	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,311.70260	1,348.039	15.02	0.6706	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			573.00260	543.339	15.02	0.3294	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			403.82660	380.800	14.75	0.2544	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	30/09/2019	Foreign Exchange Option	13.00	Call			1,609.42660	1,652.400	14.75	0.7456	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,043.70360	1,989.908	17.71	0.6520	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			569.30360	581.508	17.71	0.3480	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			533.19520	506.082	14.99	0.3085	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,412.69520	1,451.581	14.99	0.6915	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			571.54430	543.591	15.09	0.3142	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,446.74430	1,484.891	15.09	0.6858	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,682.35210	1,725.489	14.80	0.7477	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			417.15210	394.189	14.80	0.2523	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,190.08000	2,136.039	17.91	0.6567	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			585.28000	597.339	17.91	0.3433	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			603.55180	614.894	18.06	0.3410	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			429.49260	405.482	14.83	0.2502	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,750.49260	1,792.582	14.83	0.7498	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,312.55180	2,257.794	18.06	0.6590	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			607.10410	577.477	15.17	0.3172	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,493.80410	1,530.377	15.17	0.6828	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,845.50590	5,781.376	21.41	0.8791	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			193.40590	195.376	21.41	0.1209	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			673.79990	686.250	17.81	0.3688	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,135.89990	2,082.250	17.81	0.6312	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			671.60040	684.051	17.82	0.3678	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,143.70040	2,090.051	17.82	0.6322	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			676.00830	688.465	17.80	0.3698	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,128.10830	2,074.465	17.80	0.6302	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,449.13960	2,394.054	18.20	0.6617	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			621.63960	632.754	18.20	0.3383	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			439.82030	416.281	14.85	0.2477	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,822.32030	1,864.981	14.85	0.7523	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			641.35530	611.050	15.26	0.3201	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,537.65530	1,573.550	15.26	0.6799	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			674.14030	643.318	15.33	0.3230	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,576.14030	1,611.718	15.33	0.6770	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			706.34520	674.028	15.38	0.3251	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,617.94520	1,652.028	15.38	0.6749	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			737.67960	706.178	15.45	0.3271	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,658.87960	1,693.878	15.45	0.6729	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			768.12920	735.893	15.50	0.3294	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,691.22920	1,725.593	15.50	0.6706	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			800.40720	767.314	15.56	0.3305	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,738.90720	1,772.415	15.56	0.6695	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,182.44630	1,203.155	17.00	0.5015	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,644.74630	1,598.755	17.00	0.4985	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,179.16270	1,199.799	17.01	0.5004	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,651.46270	1,605.399	17.01	0.4996	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,175.88990	1,196.453	17.02	0.4993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,658.18990	1,612.053	17.02	0.5007	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,784.71160	1,738.526	17.17	0.5073	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,202.31160	1,221.826	17.17	0.4927	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,312.99920	1,334.167	17.19	0.5099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,765.39920	1,720.367	17.19	0.4901	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,309.68650	1,330.787	17.20	0.5089	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,772.08650	1,726.987	17.20	0.4911	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,316.31310	1,337.556	17.18	0.5109	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,758.71310	1,713.756	17.18	0.4891	0.00	0	0
Total \$ / R Option												988,811.50	5,000	3,090,053
Total \$ / R												667,861,913.20	54,017	3,839,638
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.59610		13.53580			0.0000	67,980.50	5	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.75010		13.68850			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.91440		13.85100			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.06970		14.00460			0.0000	0.00	0	0
Total \$ / R MAXI Future												67,980.50	5	365
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			17,015.47350	17,905.806	16.11	0.3287	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			64,435.47350	59,295.806	16.11	0.6713	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			16,781.08800	17,652.941	16.14	0.3249	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			65,201.08800	60,042.941	16.14	0.6751	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			17,253.24570	18,162.334	16.09	0.3325	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			63,673.24570	58,552.334	16.09	0.6675	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			209,448.08150	203,688.209	18.79	0.8528	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			11,298.08150	11,698.209	18.79	0.1472	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			16,372.52530	16,969.308	18.07	0.2042	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			167,522.52530	161,959.308	18.07	0.7958	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			16,242.26690	16,833.759	18.08	0.2028	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			168,392.26690	162,823.759	18.08	0.7972	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			16,503.88610	17,105.764	18.05	0.2056	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			166,653.88610	161,095.764	18.05	0.7944	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			62,819.55940	64,814.150	15.66	0.4991	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			80,719.55940	76,374.150	15.66	0.5009	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			62,454.03340	64,434.556	15.68	0.4969	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			81,354.03340	76,994.556	15.68	0.5031	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			63,187.69250	65,195.526	15.65	0.5013	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			80,087.69250	75,755.526	15.65	0.4987	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			69,975.81300	71,975.338	16.09	0.4749	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			106,515.81300	102,005.338	16.09	0.5251	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			69,642.89140	71,631.177	16.10	0.4732	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			107,182.89140	102,661.177	16.10	0.5268	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			70,309.90160	72,321.774	16.07	0.4767	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			105,849.90160	101,351.774	16.07	0.5233	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												67,980.50	5	365
£ / R	On	17/09/2018	Foreign Exchange Future			17.86160		17.77520			0.0000	196,477.60	11	226,569
£ / R	On	14/12/2018	Foreign Exchange Future			18.13430		18.04570			0.0000	6,546,482.30	361	9,885
£ / R	On	18/03/2019	Foreign Exchange Future			18.43570		18.34420			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.72210		18.62790			0.0000	0.00	0	6,156
Total £ / R Future												6,742,959.90	372	247,542
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			225.79420	244.062	14.51	0.3631	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			700.59420	632.462	14.51	0.6369	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			223.01460	241.031	14.52	0.3597	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			707.81460	639.431	14.52	0.6403	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			228.60690	247.128	14.49	0.3666	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			693.40690	625.528	14.49	0.6334	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			619.75280	651.692	14.19	0.5213	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			694.05280	637.392	14.19	0.4787	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			615.54600	646.983	14.20	0.5188	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			699.84600	642.683	14.20	0.4812	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			623.98830	656.425	14.19	0.5238	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			688.28830	632.125	14.19	0.4762	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			917.11440	951.914	14.92	0.5484	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			872.91440	816.214	14.92	0.4516	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			912.52040	947.143	14.93	0.5466	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			878.32040	821.443	14.93	0.4534	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			921.72640	956.697	14.92	0.5502	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			867.52640	810.997	14.92	0.4498	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,114.51460	1,149.179	15.67	0.5427	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,116.61460	1,057.079	15.67	0.4573	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,110.11260	1,144.615	15.68	0.5413	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,122.21260	1,062.515	15.68	0.4587	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,118.93090	1,153.757	15.67	0.5442	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,111.03090	1,051.657	15.67	0.4558	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												6,742,959.90	372	247,542
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12246		0.12151			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12465		0.12368			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12714		0.12614			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12952		0.12849			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			86.83560	107.321	18.64	0.2174	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	0.13	Put			936.13560	860.821	18.64	0.7826	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			15.45860	26.667	21.57	0.0615	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,864.75860	1,780.167	21.57	0.9385	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			378.01470	436.247	15.67	0.6413	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			227.31470	189.747	15.67	0.3587	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			695.15770	756.889	15.98	0.6660	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			326.85770	291.889	15.98	0.3340	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			316.06560	352.896	18.24	0.3785	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			947.76560	887.896	18.24	0.6215	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,395.66970	1,491.686	13.07	0.9411	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			27.36970	26.686	13.07	0.0589	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,065.12230	1,145.461	18.46	0.6781	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			451.42230	431.461	18.46	0.3219	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			597.96540	657.345	19.15	0.4735	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			984.26540	943.345	19.15	0.5265	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,757.73780	1,852.695	17.77	0.8601	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			144.03780	138.695	17.77	0.1399	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			798.18780	857.801	18.04	0.5253	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			948.98780	905.901	18.04	0.4747	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			497.06660	540.575	19.25	0.3682	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,647.86660	1,588.675	19.25	0.6318	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,251.75420	1,327.274	16.14	0.7179	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			402.55420	375.374	16.14	0.2821	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			15.82190		15.75810			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.94380		15.87930			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.95670		15.89210			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.97610		15.91140			0.0000	2,156,773.50	135	133,229
€ / R	On	25/09/2018	Foreign Exchange Future			16.00170		15.93710			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.26860		16.20190			0.0000	6,735,200.40	414	28,152
€ / R	On	18/03/2019	Foreign Exchange Future			16.59640		16.52750			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.91180		16.84050			0.0000	0.00	0	5,256
Total € / R Future												8,891,973.90	549	171,512
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			18.32320	8.532	16.51	0.0520	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			566.42320	620.432	16.51	0.9480	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			206.11820	174.719	13.88	0.3295	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			465.41820	498.519	13.88	0.6705	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			212.70750	181.384	13.82	0.3291	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			484.80750	518.084	13.82	0.6709	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			122.86630	127.136	15.79	0.2285	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,275.53530	1,212.369	16.45	0.8489	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,671.10440	1,734.322	14.87	0.9768	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	14.25	Put			9.70440	8.222	14.87	0.0232	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			323.68990	342.375	14.18	0.5003	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			412.28990	366.275	14.18	0.4997	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			971.46630	911.036	15.79	0.7715	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,266.57290	1,203.466	16.44	0.8470	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			389.50820	415.745	14.04	0.5681	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			328.10820	289.645	14.04	0.4319	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,652.46480	3,587.310	21.09	0.9920	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.86480	3.410	21.09	0.0080	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			76.93530	78.469	16.45	0.1511	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.77140	0.872	26.23	0.0019	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,414.46830	2,478.722	17.77	0.9929	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.06830	2.622	17.77	0.0071	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			75.91150	77.387	16.47	0.1493	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,284.51150	1,221.287	16.47	0.8507	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			77.97290	79.566	16.44	0.1530	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,719.37140	5,654.772	26.23	0.9981	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			477.28490	430.227	14.35	0.5246	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			324.38490	341.927	14.35	0.4754	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,864.57560	1,802.839	16.83	0.8012	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			175.17740	180.173	16.85	0.1976	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,873.27740	1,811.573	16.85	0.8024	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			177.78650	182.706	16.82	0.2001	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,855.88650	1,794.106	16.82	0.7999	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			176.47560	181.439	16.83	0.1988	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			963.66700	995.094	14.02	0.6211	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			566.16700	528.694	14.02	0.3789	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			958.63330	989.877	14.03	0.6190	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			571.13330	533.477	14.03	0.3810	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			953.61740	984.684	14.04	0.6168	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			576.11740	538.284	14.04	0.3832	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			929.93690	955.146	14.68	0.5347	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			959.43690	913.346	14.68	0.4653	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			925.96280	951.027	14.69	0.5331	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			965.46280	919.227	14.69	0.4669	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			933.92800	959.282	14.67	0.5364	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			953.42800	907.482	14.67	0.4636	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												8,891,973.90	549	461,718
AUS / R	On	17/09/2018	Foreign Exchange Future			10.04130		10.03120			0.0000	100,413.00	10	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			10.16040		10.14790			0.0000	10,160.40	1	11,415
AUS / R	On	18/03/2019	Foreign Exchange Future			10.29110		10.27690			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.41780		10.40170			0.0000	0.00	0	4,929

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												110,573.40	11	28,666
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,106.29830	1,095.984	14.17	0.9662	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			7.91000	7.708	14.11	0.0357	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,086.71000	1,076.408	14.11	0.9643	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			7.70130	7.493	14.14	0.0348	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,096.50130	1,086.193	14.14	0.9652	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			7.49830	7.285	14.17	0.0338	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			34.47580	34.525	13.96	0.0871	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,376.57580	1,364.125	13.96	0.9129	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			35.66370	35.711	13.93	0.0898	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,357.76370	1,345.311	13.93	0.9102	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			35.06520	35.113	13.94	0.0885	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,367.16520	1,354.713	13.94	0.9115	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			446.25300	432.397	11.94	0.5084	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			359.25330	359.557	11.96	0.4877	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			452.35330	438.457	11.96	0.5123	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			367.08800	367.472	11.92	0.4956	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			440.18800	426.372	11.92	0.5044	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			363.15300	363.497	11.94	0.4916	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			902.93470	885.525	13.34	0.6463	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			292.20880	290.882	13.36	0.3512	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			910.50880	893.082	13.36	0.6488	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			297.08230	295.790	13.32	0.3561	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			895.38230	877.990	13.32	0.6439	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			294.63470	293.325	13.34	0.3537	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												110,573.40	11	28,666
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.48690		10.45050			0.0000	0.00	0	845
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.62890		10.59100			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			1,004.86020	1,036.124	11.78	0.9195	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			34.36020	29.224	11.78	0.0805	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			995.90980	1,027.051	11.78	0.9173	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			35.40980	30.151	11.78	0.0827	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,013.83570	1,045.220	11.78	0.9216	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			33.33570	28.320	11.78	0.0784	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			393.64220	404.976	13.20	0.4858	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			532.64220	506.076	13.20	0.5142	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			389.92730	401.163	13.21	0.4824	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			538.92730	512.263	13.21	0.5176	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			397.38680	408.822	13.18	0.4892	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			526.38680	499.922	13.18	0.5108	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			445.84990		423.59590			0.0000	0.00	0	25,000
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			13.75540		13.66230			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			14.02130		13.92510			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			14.32020		14.22150			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.60720		14.50560			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			39.99680	43.253	17.26	0.1008	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,407.69680	1,317.853	17.26	0.8992	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			39.49100	42.626	17.29	0.0995	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,417.19100	1,327.226	17.29	0.9005	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			38.99280	42.010	17.32	0.0982	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,426.69280	1,336.610	17.32	0.9018	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			910.81420	982.344	13.76	0.7681	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			195.71420	171.044	13.76	0.2319	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			903.57030	974.868	13.76	0.7655	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			198.47030	173.568	13.76	0.2345	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			918.08920	989.848	13.77	0.7707	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			192.98920	168.548	13.77	0.2293	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			567.12880	604.041	14.50	0.4902	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			805.62880	743.841	14.50	0.5098	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			563.57320	600.256	14.51	0.4879	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			812.07320	750.056	14.51	0.5121	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			560.03960	596.494	14.52	0.4857	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			818.53960	756.294	14.52	0.5143	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			721.35860	760.393	14.76	0.5058	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			935.75860	873.193	14.76	0.4942	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			717.75210	756.588	14.78	0.5039	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			942.15210	879.388	14.78	0.4961	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			714.16410	752.802	14.79	0.5020	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			948.56410	885.602	14.79	0.4980	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			1.99260		1.99250			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01060		2.01060			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
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03000		2.02960			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04850		2.04770			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			52.83840	48.194	14.42	0.0938	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,627.83840	1,622.194	14.42	0.9062	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			69.22080	63.476	14.14	0.1197	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,444.22080	1,437.476	14.14	0.8803	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			60.48810	55.314	14.28	0.1060	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,535.48810	1,529.314	14.28	0.8940	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,243.17780	1,232.428	12.22	0.7603	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			237.17780	226.428	12.22	0.2397	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,171.60380	1,160.252	12.23	0.7385	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			265.60380	254.252	12.23	0.2615	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,316.98430	1,306.856	12.21	0.7811	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			210.98430	200.856	12.21	0.2189	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			644.11820	631.252	13.56	0.4164	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,248.11820	1,231.252	13.56	0.5836	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			612.41080	599.770	13.64	0.4003	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,316.41080	1,299.770	13.64	0.5997	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			677.36710	664.296	13.48	0.4329	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,181.36710	1,164.296	13.48	0.5671	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,420.35120	1,412.910	13.63	0.6287	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			743.35120	727.910	13.63	0.3713	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,366.19570	1,358.391	13.67	0.6137	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			789.19570	773.391	13.67	0.3863	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,476.09040	1,469.023	13.60	0.6437	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			699.09040	684.023	13.60	0.3563	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			2.14700		2.13760			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18770		2.17820			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23240		2.22270			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27560		2.26540			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			35.56520	34.383	14.90	0.0644	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,159.56520	2,064.383	14.90	0.9356	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			32.71460	31.544	15.16	0.0590	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,256.71460	2,161.544	15.16	0.9410	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			30.15890	29.009	15.41	0.0541	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,354.15890	2,259.009	15.41	0.9459	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,220.81350	1,278.013	12.71	0.7298	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			338.81350	301.013	12.71	0.2702	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,154.87410	1,210.290	12.74	0.7093	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			372.87410	333.290	12.74	0.2907	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,288.93210	1,347.926	12.68	0.7498	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			306.93210	270.927	12.68	0.2502	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			857.28430	883.891	14.05	0.4794	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,230.28430	1,159.891	14.05	0.5206	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			934.36240	964.093	13.91	0.5103	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,107.36240	1,040.093	13.91	0.4897	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			895.07530	922.456	13.97	0.4947	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,168.07530	1,098.456	13.97	0.5053	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			648.85880	611.912	14.03	0.2982	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,839.50460	1,903.662	14.04	0.6895	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			685.50460	647.662	14.04	0.3105	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,781.01750	1,840.740	14.04	0.6769	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			727.01750	684.740	14.04	0.3231	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,902.85880	1,967.911	14.03	0.7018	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			1.73370		1.72590			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.75600		1.74800			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77960		1.77120			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80160		1.79300			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			105.46320	109.291	17.29	0.1776	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,346.46320	1,272.291	17.29	0.8224	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			93.78470	96.960	17.46	0.1602	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,434.78470	1,359.960	17.46	0.8398	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			118.02540	122.690	17.10	0.1963	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,259.02540	1,185.690	17.10	0.8037	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,877.02590	1,944.967	14.76	0.8951	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			97.02590	84.967	14.76	0.1049	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,788.13910	1,854.553	14.60	0.8844	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			108.13910	94.553	14.60	0.1156	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,966.94590	2,036.281	14.92	0.9049	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			86.94590	76.281	14.92	0.0951	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			813.56240	841.586	15.54	0.5065	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,001.56240	945.586	15.54	0.4935	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			776.22650	802.513	15.63	0.4892	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,064.22650	1,006.513	15.63	0.5108	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			852.61410	882.427	15.44	0.5241	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			940.61410	886.427	15.44	0.4759	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,207.50370	1,247.392	15.30	0.5925	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			877.50370	831.392	15.30	0.4075	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,162.23900	1,200.546	15.38	0.5771	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			932.23900	884.546	15.38	0.4229	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,254.41410	1,295.904	15.21	0.6080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			824.41410	779.904	15.21	0.3920	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13360		0.13300			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13380		0.13210			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13360		0.13180			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13200		0.13050			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			1.66610		1.65600			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.69050		1.68040			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.71730		1.70670			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.74250		1.73170			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			9.22550		9.20290			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.33310		9.30960			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.45310		9.42820			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.57000		9.54280			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			25.55530	25.481	14.43	0.1047	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			742.65530	719.981	14.43	0.8953	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			24.80910	24.712	14.46	0.1019	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			751.90910	729.212	14.46	0.8981	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			24.08350	23.965	14.49	0.0992	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			761.18350	738.465	14.49	0.9008	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			515.23440	527.163	12.28	0.7295	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			135.63440	124.063	12.28	0.2705	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			508.49940	520.311	12.28	0.7245	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			138.89940	127.211	12.28	0.2755	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			522.02160	534.069	12.27	0.7344	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			132.42160	120.969	12.27	0.2656	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			475.48070	455.653	13.43	0.5120	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			371.49140	376.735	13.40	0.4956	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			463.29140	443.635	13.40	0.5044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			367.56740	372.725	13.42	0.4918	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			469.36740	449.625	13.42	0.5082	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			363.68070	368.753	13.43	0.4880	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			370.57320	374.333	14.47	0.4230	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			747.77320	724.334	14.47	0.5770	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			367.41990	371.118	14.48	0.4202	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			754.61990	731.118	14.48	0.5798	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			373.74880	377.572	14.45	0.4257	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			740.94880	717.572	14.45	0.5743	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			1.30990		1.30870			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32030		1.31910			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33050		1.32920			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33970		1.33830			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			613.00000	601.000		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			713.00000	701.000		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			513.00000	501.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			591.00000	603.000		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			491.00000	503.000		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			691.00000	703.000		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			108.00000	95.000		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			208.00000	195.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			8.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			183.00000	197.000		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			83.00000	97.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			283.00000	297.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.31370		1.31320			0.0000	0.00	0	8
Total QUANTO £ / \$ Future									0.00	0	8
Total QUANTO £ / \$									0.00	0	8
QUANTO €On 17/09/2018 Foreign Exchange Future			1.17500		1.17550			0.0000	0.00	0	180
Total QUANTO € / \$ Future									0.00	0	180
Total QUANTO € / \$									0.00	0	180
SGD / R On 17/09/2018 Foreign Exchange Future			9.96740		9.93100			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.10420		10.06660			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.25310		10.21410			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.39420		10.35460			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			167.25500	179.232	12.51	0.4832	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			236.25500	211.832	12.51	0.5168	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			163.41940	175.118	12.54	0.4752	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			242.41940	217.718	12.54	0.5248	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			171.16690	183.427	12.48	0.4913	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			230.16690	206.027	12.48	0.5087	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			765.94710	796.134	12.06	0.8493	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			69.34710	61.934	12.06	0.1507	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			757.89650	787.875	12.07	0.8459	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			71.29650	63.675	12.07	0.1541	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			774.03900	804.431	12.06	0.8526	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			67.43900	60.231	12.06	0.1474	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			381.74900	395.238	13.19	0.4896	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			507.64900	482.138	13.19	0.5104	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			377.96360	391.334	13.21	0.4861	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			513.86360	488.234	13.21	0.5139	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			385.57240	399.181	13.17	0.4932	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			501.47240	476.081	13.17	0.5068	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			697.78370	719.119	13.11	0.6428	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			353.18370	334.919	13.11	0.3572	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			708.74200	730.333	13.09	0.6490	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			344.14200	326.133	13.09	0.3510	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			703.24430	724.708	13.10	0.6459	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			348.64430	330.508	13.10	0.3541	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Future			2.79660		2.75160			0.0000	0.00	0	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.71840		2.67520			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.63460		2.59110			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.56540		2.51850			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,975
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.33730	2.189	23.12	0.0237	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			610.73730	565.589	23.12	0.9763	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.33490	2.177	23.41	0.0234	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			620.73490	575.577	23.41	0.9766	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.34080	2.202	22.82	0.0241	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			600.74080	555.602	22.82	0.9759	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			40.85840	49.349	19.78	0.2578	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			335.65840	300.949	19.78	0.7422	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			39.15040	47.345	19.81	0.2495	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			343.95040	308.945	19.81	0.7505	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			42.63270	51.428	19.76	0.2663	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			327.43270	293.028	19.76	0.7337	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			103.43660	119.501	18.86	0.4374	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			242.33660	214.901	18.86	0.5626	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			100.11220	115.799	18.86	0.4280	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			249.01220	221.199	18.86	0.5720	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			106.84770	123.296	18.85	0.4469	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			235.74770	208.696	18.85	0.5531	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			12.19900	14.271	21.23	0.0680	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,023.69900	978.871	21.23	0.9320	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			11.81360	13.824	21.23	0.0662	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,033.31360	988.424	21.23	0.9338	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			12.59610	14.731	21.23	0.0699	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,014.09610	969.331	21.23	0.9301	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			1.33420		1.32540			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28820		1.27960			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.24250		1.23430			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20450		1.19650			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									682 686 589.40	49,954	1,240,833
Total Options									988 811.50	5,000	3,380,259
Grand Total:									683,675,400.90	54,954	4,621,092