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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/06/2018 Foreign Exchange Future			13.58840		13.48260			0.0000	0.00	0	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.59350		13.48770			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.59520		13.48950			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.59870		13.49290			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.60040		13.49460			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.62460		13.51840			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.63150		13.52520			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.63330		13.52690			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.63670		13.53030			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.64380		13.53730			0.0000	0.00	0	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.64730		13.54070			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.65610		13.54940			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.66670		13.55980			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.67020		13.56330			0.0000	6,835,100.00	500	5,970
\$ / R On 20/08/2018 Foreign Exchange Future			13.67900		13.57200			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.69860		13.59120			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.70400		13.59650			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.72200		13.61420			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.72920		13.62130			0.0000	1,126,233,734.40	82,032	582,981
\$ / R On 28/09/2018 Foreign Exchange Future			13.74900		13.64060			0.0000	0.00	0	3,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.75600		13.64760			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Future			13.79620		13.68740			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.80320		13.69430			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.80670		13.69780			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.80850		13.69950			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.81550		13.70650			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.82950		13.72030			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.83470		13.72550			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.85930		13.74980			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.87850		13.76880			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.88380		13.77400			0.0000	3,387,647.20	244	74,727
\$ / R	On	21/12/2018	Foreign Exchange Future			13.89600		13.78610			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.91360		13.80350			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.91710		13.80690			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.96640		13.85550			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.96820		13.85720			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.99110		13.87970			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.01750		13.90570			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.04920		13.93690			0.0000	0.00	0	5,690
\$ / R	On	27/03/2019	Foreign Exchange Future			14.06500		13.95250			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.06860		13.95600			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.07570		13.96300			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.12530		14.01180			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.18030		14.06590			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.18560		14.07120			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.20510		14.09030			0.0000	0.00	0	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.22950		14.11400			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.23350		14.11810			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.27310		14.15870			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.27450		14.16010			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.31280		14.19940			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.31680		14.20350			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.33530		14.22250			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.35380		14.24140			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.35650		14.24420			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.39490		14.28350			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.43320		14.32280			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.43720		14.32690			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.45170		14.34180			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.47560		14.36620			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.47820		14.36890			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.51660		14.40820			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.55760		14.45020			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.59860		14.49230			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.63430		14.52890			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.67930		14.57500			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.69250		14.58850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.79110		14.68840			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.91690		14.80970			0.0000	0.00	0	0
Total \$ / R Future												1,136,456,481.60	82,776	862,048
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,013.35830	1,118.671	28.98	0.9978	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			0.75830	0.271	28.98	0.0022	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			1.77380	0.692	27.88	0.0054	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			864.37380	969.092	27.88	0.9946	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,033.27630	1,138.639	29.13	0.9980	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			0.67630	0.239	29.13	0.0020	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			1.26520	0.476	28.32	0.0038	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			923.86520	1,028.876	28.32	0.9962	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			1.19560	0.448	28.40	0.0036	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			933.79560	1,038.848	28.40	0.9964	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			6.26120	2.785	26.20	0.0201	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			638.86120	741.185	26.20	0.9799	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,262.77850	1,368.445	30.36	0.9996	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.17850	0.045	30.36	0.0004	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,043.23860	1,148.624	29.20	0.9982	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			0.63860	0.224	29.20	0.0018	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			1.00850	0.371	28.62	0.0030	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			963.60850	1,068.771	28.62	0.9970	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			355.87040	254.035	20.92	0.7564	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			38.47040	42.435	20.92	0.2436	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,617.41430	2,511.619	43.99	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.01430	0.019	43.99	0.0001	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,137.45950	2,031.650	39.07	0.9996	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.05950	0.050	39.07	0.0004	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,687.70350	1,793.548	30.14	0.9997	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.00350	0.048	30.14	0.0003	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			988.98290	1,093.977	22.67	0.9964	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			1.28290	0.477	22.67	0.0036	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			520.88030	412.422	18.83	0.8558	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			28.58030	25.922	18.83	0.1442	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			34.68470	15.500	19.35	0.0907	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			402.38470	489.000	19.35	0.9093	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			2.72150	1.136	21.41	0.0079	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			892.22150	996.336	21.41	0.9921	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			4.15440	1.714	20.05	0.0110	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			887.05440	990.414	20.05	0.9890	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			336.71540	244.580	18.18	0.6121	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			101.31540	114.980	18.18	0.3879	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			324.42470	397.173	17.91	0.8037	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			79.82470	46.773	17.91	0.1963	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			247.55800	165.418	17.58	0.4935	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			142.15800	165.818	17.58	0.5065	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	06/07/2018	Foreign Exchange Option	12.07	Call			1,425.82040	1,530.681	23.68	0.9983	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			1.22040	0.281	23.68	0.0017	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			437.64830	352.540	17.83	0.5990	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			156.04830	177.140	17.83	0.4010	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,417.32590	2,311.171	23.19	0.9909	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.52590	2.671	23.19	0.0091	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			753.14130	656.106	18.99	0.7653	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			88.34130	97.606	18.99	0.2347	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,198.93670	2,092.880	22.81	0.9856	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.13670	4.379	22.81	0.0144	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			55.52980	60.560	19.88	0.1556	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			980.32980	879.060	19.88	0.8444	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			840.75980	742.259	19.36	0.7938	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			77.65980	85.559	19.36	0.2062	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			0.00000	332.676	16.80	0.5902	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			0.00000	199.375	16.80	0.4098	7,975,020.00	40,000	40,000
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			4.11240	2.958	18.44	0.0114	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,474.41240	1,579.658	18.44	0.9886	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			623.28110	700.971	15.74	0.8420	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			85.98110	57.171	15.74	0.1580	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			279.03600	217.000	16.65	0.4095	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			316.33600	360.801	16.65	0.5905	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			465.28210	384.173	17.43	0.5717	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			202.58210	227.973	17.43	0.4283	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,784.91090	2,678.283	22.74	0.9933	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.21090	2.083	22.74	0.0067	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,288.38480	2,182.333	22.16	0.9818	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			5.68480	6.133	22.16	0.0182	0.00	0	500
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			33.63890	22.763	16.12	0.0709	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			914.33890	1,010.063	16.12	0.9291	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			12.42180	8.438	16.01	0.0287	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,241.82180	1,344.538	16.01	0.9713	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			212.68030	237.460	17.49	0.4141	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			523.28030	441.360	17.49	0.5859	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,635.62670	2,528.517	21.88	0.9868	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			5.02670	4.617	21.88	0.0132	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,146.54220	1,047.284	19.54	0.8176	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			86.34220	93.984	19.54	0.1824	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			300.95250	241.959	16.43	0.3932	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			394.25250	442.159	16.43	0.6068	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			358.40330	295.591	16.54	0.4336	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			370.40330	414.591	16.54	0.5664	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			432.56200	365.293	16.65	0.4659	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			373.76200	413.893	16.65	0.5341	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,992.50850	2,886.371	22.96	0.9703	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			13.70850	14.971	22.96	0.0297	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,484.92500	2,378.954	22.13	0.9478	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		26.12500	27.554	22.13	0.0522	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		734.74040	808.145	15.55	0.7936	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		143.54040	109.545	15.55	0.2064	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		526.71640	452.145	17.00	0.5259	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		317.91640	350.745	17.00	0.4741	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		40.82500	27.808	14.85	0.0689	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		1,167.32500	1,261.808	14.85	0.9311	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		274.80400	226.208	15.96	0.3244	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		589.00400	648.208	15.96	0.6756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		87.03790	66.391	15.14	0.1290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		1,110.62060	1,201.197	15.05	0.8938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		69.32060	51.997	15.05	0.1062	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,283.41070	1,380.411	14.95	0.9303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		42.11070	31.211	14.95	0.0697	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		167.02950	132.453	15.43	0.2193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		788.32950	861.653	15.43	0.7807	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		647.72640	710.557	15.76	0.7046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		246.42640	201.357	15.76	0.2954	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		428.49750	367.149	16.40	0.4366	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		449.79750	496.349	16.40	0.5634	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,451.30020	5,559.200	22.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00020	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		305.21210	334.717	17.24	0.4228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		683.91210	605.517	17.24	0.5772	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,493.94590	1,395.916	19.58	0.8147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		115.24590	125.116	19.58	0.1853	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,265.68460	1,361.423	14.88	0.9281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		44.38460	32.223	14.88	0.0719	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		132.02330	143.328	19.26	0.2089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,370.72330	1,274.128	19.26	0.7911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		130.76670	141.938	19.28	0.2071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,379.46670	1,282.738	19.28	0.7929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		133.29110	144.734	19.24	0.2106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,361.99110	1,265.534	19.24	0.7894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		895.66220	976.605	15.29	0.8261	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		124.36220	97.405	15.29	0.1739	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,625.67730	2,732.959	19.73	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		4.37730	3.759	19.73	0.0084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,618.87280	1,520.184	19.90	0.8356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		100.17280	109.384	19.90	0.1644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,178.50010	1,271.504	14.97	0.9101	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		57.20010	42.304	14.97	0.0899	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,556.91570	2,451.668	21.79	0.9326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		38.21570	40.868	21.79	0.0674	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,393.45350	2,288.857	21.47	0.9216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			44.75350	48.057	21.47	0.0784	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,460.62140	2,355.741	21.61	0.9263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			41.92140	44.941	21.61	0.0737	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			815.93650	891.557	15.39	0.7933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			154.63650	122.357	15.39	0.2067	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			457.45830	393.195	16.48	0.4551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			428.75830	472.395	16.48	0.5449	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			396.95530	436.035	16.61	0.5156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			505.65530	436.835	16.61	0.4844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,085.62720	1,175.239	15.07	0.8873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			74.32720	56.039	15.07	0.1127	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			568.26360	624.923	15.99	0.6531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			306.96360	255.723	15.99	0.3469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,499.09290	2,394.060	21.68	0.9289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			40.39290	43.261	21.68	0.0711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,052.71050	1,140.993	15.11	0.8781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			81.41050	61.793	15.11	0.1219	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			630.04360	691.543	15.81	0.6937	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			258.74360	212.343	15.81	0.3063	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,702.02480	2,596.303	22.08	0.9408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			33.32480	35.503	22.08	0.0592	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,410.35500	3,304.624	22.37	0.9743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			11.65500	13.824	22.37	0.0257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,641.21210	1,746.416	16.27	0.9611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			19.91210	17.216	16.27	0.0389	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			280.06830	231.456	15.89	0.3246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			601.36830	660.656	15.89	0.6754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,884.84590	1,990.907	17.13	0.9735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			13.54590	11.707	17.13	0.0265	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,355.20200	1,456.711	15.23	0.9384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			33.90200	27.511	15.23	0.0616	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,130.56050	2,237.193	18.00	0.9819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			9.26050	7.993	18.00	0.0181	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,787.09290	1,892.852	16.79	0.9691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			15.79290	13.652	16.79	0.0309	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			375.18810	317.955	16.23	0.3993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			496.48810	547.155	16.23	0.6007	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,933.84900	2,040.043	17.30	0.9755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			12.54900	10.843	17.30	0.0245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,032.07640	2,138.507	17.65	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			10.77640	9.307	17.65	0.0210	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,738.35780	1,843.947	16.61	0.9667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			17.05780	14.747	16.61	0.0333	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,150.28450	2,256.953	18.07	0.9825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			8.98450	7.753	18.07	0.0175	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			105.61620	81.724	15.22	0.1518	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	12.77	Call			956.91620	1,040.924	15.22	0.8482	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			238.41570	194.234	15.72	0.2881	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			659.71570	723.434	15.72	0.7119	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			112.39290	87.371	15.25	0.1599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			933.69290	1,016.571	15.25	0.8401	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			29.44630	25.432	15.40	0.0571	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,400.74630	1,504.632	15.40	0.9429	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			873.25880	953.012	15.32	0.8174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			131.95880	103.812	15.32	0.1826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,195.73670	1,289.314	14.96	0.9140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			54.43670	40.114	14.96	0.0860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,028.33790	1,115.591	15.14	0.8710	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,654.18120	2,549.339	21.80	0.9261	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			44.78120	48.339	21.80	0.0739	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			822.91160	896.818	15.45	0.7734	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			182.31160	147.818	15.45	0.2266	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			553.02270	483.492	16.70	0.4935	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			413.62270	452.492	16.70	0.5065	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			565.60920	495.369	16.75	0.5002	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			406.20920	444.369	16.75	0.4998	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,186.00260	3,080.197	22.61	0.9535	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			26.60260	29.197	22.61	0.0465	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			120.83850	96.007	15.20	0.1613	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,008.43850	1,092.007	15.20	0.8387	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,085.37540	999.238	18.05	0.6620	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			282.77540	305.438	18.05	0.3380	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,555.56040	1,460.784	19.16	0.7636	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			189.86040	203.983	19.16	0.2364	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			919.75210	993.111	15.39	0.7599	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			221.95210	186.412	15.39	0.2401	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			688.54670	616.827	16.89	0.5155	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			456.34670	493.527	16.89	0.4845	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			606.36830	538.616	16.63	0.4784	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			504.16830	545.316	16.63	0.5216	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,372.04950	3,266.136	22.69	0.9319	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			49.84950	52.836	22.69	0.0681	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,840.41590	2,736.291	21.53	0.9065	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			68.21590	72.991	21.53	0.0935	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			166.37600	137.239	15.22	0.1909	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,055.87600	1,135.739	15.22	0.8091	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			495.02130	534.723	16.71	0.5074	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			648.52130	579.223	16.71	0.4926	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,163.96620	3,058.522	22.13	0.9195	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			60.46620	64.022	22.13	0.0805	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			37.69350	30.843	15.80	0.0534	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,844.19350	1,946.343	15.80	0.9466	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	13/11/2018	Foreign Exchange Option	14.86	Put			1,391.81870	1,300.685	18.62	0.7133	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			252.11870	270.185	18.62	0.2867	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,902.83800	3,011.230	17.68	0.9881	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			7.33800	6.530	17.68	0.0119	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			324.83500	278.746	15.66	0.3046	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			830.33500	893.446	15.66	0.6954	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			29.19520	24.103	16.05	0.0411	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,084.69520	2,188.803	16.05	0.9589	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			815.54980	741.801	17.06	0.5337	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			485.34980	521.101	17.06	0.4663	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,627.79410	3,522.041	22.84	0.9199	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			67.59410	71.341	22.84	0.0801	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,039.20990	2,934.581	21.49	0.8940	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			89.00990	93.881	21.49	0.1060	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,004.02490	1,076.768	15.39	0.7526	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			254.22490	217.468	15.39	0.2474	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			637.46950	571.794	16.56	0.4626	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			587.26950	631.094	16.56	0.5374	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,103.62540	2,006.695	19.79	0.8006	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			182.42540	195.195	19.79	0.1994	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			561.33440	500.765	16.29	0.4187	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			680.13440	729.265	16.29	0.5813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,335.34440	2,236.395	20.15	0.8248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			159.34440	170.195	20.15	0.1752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,168.10730	2,272.431	15.63	0.9551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			34.10730	28.632	15.63	0.0449	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,548.55330	3,441.292	22.37	0.9087	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,574.66110	1,482.890	18.79	0.7160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,276.05870	1,189.770	18.11	0.6545	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			350.05870	373.570	18.11	0.3455	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			276.97570	294.878	18.81	0.2825	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,582.97570	1,491.078	18.81	0.7175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			154.47440	164.950	20.22	0.1704	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,656.75670	1,753.771	15.19	0.9019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			82.75670	69.971	15.19	0.0981	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			275.30200	293.075	18.83	0.2810	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,591.30200	1,499.275	18.83	0.7190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			278.66110	296.690	18.79	0.2840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			289.02240	307.847	18.68	0.2932	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,920.47480	1,825.800	19.48	0.7725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			214.47480	229.600	19.48	0.2275	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,613.01980	1,709.145	15.15	0.8955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			89.01980	75.344	15.15	0.1045	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,380.47440	2,281.150	20.22	0.8296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			442.85760	473.940	17.45	0.4191	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,266.18080	1,348.508	15.11	0.8228	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	12.68	Put			172.18080	144.708	15.11	0.1772	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			666.70100	714.560	16.38	0.5694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			592.70100	530.760	16.38	0.4306	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,525.02240	1,434.047	18.68	0.7068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			460.32920	405.873	15.98	0.3654	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,112.41590	2,015.565	19.79	0.7987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			186.41590	199.365	19.79	0.2013	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,937.74470	1,842.855	19.51	0.7750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			211.74470	226.655	19.51	0.2250	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			998.85760	920.140	17.45	0.5809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			71.30690	60.178	15.27	0.0862	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,641.50550	1,548.730	18.94	0.7278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			265.50550	282.530	18.94	0.2722	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			628.69400	673.745	16.52	0.5464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			644.69400	579.945	16.52	0.4536	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			784.32920	839.673	15.98	0.6346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			63.11790	53.197	15.33	0.0774	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			908.05340	970.723	15.62	0.6952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			354.05340	306.923	15.62	0.3048	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			638.77460	574.374	16.51	0.4511	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			632.77460	678.174	16.51	0.5489	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,745.30690	1,843.978	15.27	0.9138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			339.29930	361.986	18.20	0.3365	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,198.73210	1,114.182	17.92	0.6358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			372.73210	397.982	17.92	0.3642	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,085.99270	1,989.418	19.75	0.7953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			189.99270	203.218	19.75	0.2047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,817.11790	1,916.997	15.33	0.9226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			412.47320	441.314	17.64	0.3960	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			860.18250	785.943	17.10	0.5363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			504.18250	539.743	17.10	0.4637	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,214.07290	1,129.163	17.96	0.6396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			368.07290	392.963	17.96	0.3604	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,315.29930	1,228.186	18.20	0.6635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			190.77960	161.296	15.17	0.1922	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,926.30650	2,027.812	15.43	0.9344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			52.30650	44.012	15.43	0.0656	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,206.39620	1,121.662	17.94	0.6377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			370.39620	395.462	17.94	0.3623	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,078.47320	997.514	17.64	0.6040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			41.01380	34.456	15.55	0.0529	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			485.43260	429.435	16.06	0.3785	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			759.43260	813.235	16.06	0.6215	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,835.19730	1,935.363	15.35	0.9246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			61.19730	51.563	15.35	0.0754	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,214.77960	1,295.096	15.17	0.8078	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	12.63	Put			159.68000	133.609	15.06	0.1668	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			774.60700	703.553	16.87	0.5056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			548.60700	587.353	16.87	0.4944	0.00	0	11,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			978.74040	1,047.426	15.50	0.7256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			304.74040	263.626	15.50	0.2744	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,065.01380	2,168.256	15.55	0.9471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			290.79250	309.751	18.66	0.2948	0.00	0	21,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,501.12800	1,594.732	15.04	0.8774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			107.12800	90.932	15.04	0.1226	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,386.85280	1,298.323	18.37	0.6791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			320.85280	342.123	18.37	0.3209	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,303.68000	1,387.409	15.06	0.8332	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			624.63500	669.343	16.54	0.5438	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			267.95330	230.997	15.40	0.2499	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,041.95330	1,114.797	15.40	0.7501	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			367.04290	318.941	15.67	0.3127	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			891.04290	952.741	15.67	0.6873	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,516.79250	1,425.951	18.66	0.7052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			311.09440	331.615	18.46	0.3125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			130.12100	107.580	14.95	0.1413	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,404.12100	1,491.380	14.95	0.8587	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			742.71820	672.942	16.78	0.4935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			566.71820	606.742	16.78	0.5065	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			650.63500	585.543	16.54	0.4562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			82.55330	85.092	22.37	0.0913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,068.45330	1,142.517	15.37	0.7597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			254.45330	218.717	15.37	0.2403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			345.53610	299.061	15.59	0.2996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			919.53610	982.861	15.59	0.7004	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,427.09440	1,337.815	18.46	0.6875	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,247.52870	1,162.422	17.98	0.6414	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			373.62870	398.422	17.98	0.3586	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			351.17000	305.490	15.58	0.2996	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			937.27000	1,001.490	15.58	0.7004	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,317.50410	1,230.951	18.15	0.6576	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			353.60410	376.951	18.15	0.3424	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			881.15130	942.071	15.73	0.6747	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			395.05130	346.071	15.73	0.3253	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,235.78270	3,130.353	21.43	0.8840	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			109.28270	113.954	21.43	0.1160	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,084.54540	1,157.365	15.33	0.7488	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			281.04540	243.765	15.33	0.2512	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			930.23580	854.934	17.12	0.5459	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			513.73580	548.534	17.12	0.4541	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			662.18130	598.085	16.43	0.4489	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			665.68130	711.685	16.43	0.5511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,861.61160	3,754.862	22.79	0.9106	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			85.11160	88.462	22.79	0.0894	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			249.40470	214.966	15.24	0.2286	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,156.30470	1,232.066	15.24	0.7714	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			287.34730	251.024	15.25	0.2424	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,192.84730	1,267.424	15.25	0.7576	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,057.53730	980.198	17.25	0.5596	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			534.73730	568.398	17.25	0.4404	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			237.18420	205.204	15.12	0.2091	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,304.38420	1,383.404	15.12	0.7909	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,162.63670	1,235.841	15.30	0.7467	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			305.43670	267.641	15.30	0.2533	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,605.54230	1,516.320	18.34	0.6726	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			385.24230	407.420	18.34	0.3274	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,231.14250	1,304.758	15.28	0.7458	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			325.44250	287.258	15.28	0.2542	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,167.52550	1,088.776	17.34	0.5694	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			553.22550	586.276	17.34	0.4306	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			268.58520	234.955	15.14	0.2201	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,344.28520	1,422.455	15.14	0.7799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			748.63400	792.674	16.59	0.5281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			861.73400	793.474	16.59	0.4719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,196.75770	2,299.583	14.07	0.9348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			59.85770	50.383	14.07	0.0652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,972.62280	2,070.326	14.35	0.9045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			95.72280	81.126	14.35	0.0955	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			526.99170	473.762	15.71	0.3475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,013.89170	1,072.961	15.71	0.6525	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,468.95780	2,576.061	13.75	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			32.05780	26.861	13.75	0.0388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,614.34160	3,726.709	16.17	0.9892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.44160	7.509	16.17	0.0108	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,250.13020	2,353.949	14.01	0.9408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			53.23020	44.749	14.01	0.0592	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,145.46440	1,068.183	17.21	0.5526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			602.36440	637.383	17.21	0.4474	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,435.34930	1,515.536	15.07	0.7918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			258.44930	226.336	15.07	0.2082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			871.51500	922.658	16.15	0.5890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			684.61500	623.458	16.15	0.4110	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,498.86620	1,413.068	17.92	0.6309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			475.76620	502.268	17.92	0.3691	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,687.45190	1,598.335	18.29	0.6650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			424.35190	447.535	18.29	0.3350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			402.99940	424.799	18.46	0.3204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,776.09940	1,685.599	18.46	0.6796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,008.81080	1,067.607	15.72	0.6504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			531.91080	478.407	15.72	0.3496	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,889.48330	1,798.610	18.67	0.6973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			376.38330	397.810	18.67	0.3027	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			401.12160	422.799	18.47	0.3191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,784.22160	1,693.599	18.47	0.6809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			399.25840	420.814	18.49	0.3178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,792.35840	1,701.614	18.49	0.6822	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			125.66030	107.120	14.47	0.1173	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,868.16030	1,962.120	14.47	0.8827	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,284.60760	1,204.236	17.45	0.5790	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			570.60760	602.836	17.45	0.4210	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			344.90570	306.496	15.28	0.2546	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,300.90570	1,375.096	15.28	0.7454	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			365.07830	325.749	15.32	0.2643	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,278.07830	1,351.449	15.32	0.7357	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			571.55590	516.996	15.69	0.3479	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,093.35590	1,152.296	15.69	0.6521	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,415.34170	1,332.755	17.56	0.5889	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			587.14170	618.055	17.56	0.4111	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			335.87170	299.626	15.21	0.2397	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,427.67170	1,504.926	15.21	0.7603	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,375.68140	1,451.021	15.28	0.7457	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			363.88140	325.721	15.28	0.2543	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,447.53470	1,523.787	15.29	0.7463	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			381.63470	343.487	15.29	0.2537	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,546.18180	1,461.999	17.69	0.5978	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			602.08180	632.299	17.69	0.4022	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			434.08810	392.694	15.40	0.2786	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,359.98810	1,432.994	15.40	0.7214	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			124.23220	104.880	13.76	0.1086	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,055.43220	2,150.480	13.76	0.8914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,968.52220	2,061.788	14.03	0.8694	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			158.22220	136.688	14.03	0.1306	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,240.34880	1,164.026	17.09	0.5282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			750.64880	789.126	17.09	0.4718	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,645.78040	1,724.910	15.03	0.7894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,100.48040	1,028.124	16.83	0.4947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			817.28470	859.530	16.84	0.5036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,106.98470	1,034.430	16.84	0.4964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			824.29210	866.929	16.81	0.5069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,093.99210	1,021.829	16.81	0.4931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			801.05590	738.347	16.18	0.4110	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,020.59710	1,929.971	18.44	0.6672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			490.89710	515.071	18.44	0.3328	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,264.37580	2,170.614	18.78	0.6998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			434.67580	455.714	18.78	0.3002	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			820.78040	863.224	16.83	0.5053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			772.76330	711.185	16.11	0.4021	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,964.90200	1,874.565	18.35	0.6592	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			505.20200	529.664	18.35	0.3408	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,332.11140	1,402.515	15.46	0.7048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			481.81140	437.416	15.46	0.2952	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,011.35590	1,063.447	16.18	0.5890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			678.51470	712.744	17.39	0.4357	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,492.46340	1,569.034	15.27	0.7502	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			382.16340	343.934	15.27	0.2498	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			437.96870	396.191	15.38	0.2758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,398.26870	1,471.291	15.38	0.7242	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,033.06330	1,086.285	16.11	0.5979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			305.48040	269.810	15.03	0.2106	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,165.91240	2,073.354	18.64	0.6871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			456.21240	478.454	18.64	0.3129	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,412.72620	3,528.287	14.17	0.9824	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.42620	13.187	14.17	0.0176	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,408.21470	1,327.644	17.39	0.5643	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			397.07100	358.423	15.29	0.2530	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,511.07100	1,587.923	15.29	0.7470	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,669.91370	1,583.726	17.81	0.6058	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			613.91370	643.227	17.81	0.3942	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			470.79530	428.000	15.43	0.2853	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,398.89530	1,471.500	15.43	0.7147	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			419.26920	380.512	15.34	0.2542	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,577.96920	1,653.612	15.34	0.7458	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,814.76540	1,727.923	18.03	0.6129	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			633.46540	661.023	18.03	0.3871	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			513.88860	469.552	15.53	0.2935	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,433.98860	1,504.052	15.53	0.7065	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,965.42760	1,877.810	18.24	0.6215	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			644.82760	670.610	18.24	0.3785	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			437.95960	399.925	15.39	0.2550	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,637.35960	1,712.725	15.39	0.7450	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			555.77600	511.029	15.62	0.3008	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,469.27600	1,537.830	15.62	0.6992	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,988.78390	2,069.842	14.49	0.8247	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			266.28390	234.542	14.49	0.1753	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,408.03510	1,473.294	15.77	0.6744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			635.53510	587.994	15.77	0.3256	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,402.63680	1,467.679	15.78	0.6729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			640.13680	592.379	15.78	0.3271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,245.30060	2,155.778	18.63	0.6516	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			597.80060	621.078	18.63	0.3484	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,413.45160	1,478.927	15.76	0.6760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			630.95160	583.627	15.76	0.3240	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,497.15560	3,611.136	14.20	0.9718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			24.65560	25.836	14.20	0.0282	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			455.05220	417.881	15.42	0.2553	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,696.45220	1,771.681	15.42	0.7447	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,099.52060	2,011.625	18.40	0.6268	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			660.92060	685.425	18.40	0.3732	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			592.15960	547.067	15.70	0.3058	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,506.35960	1,573.567	15.70	0.6942	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			636.72650	590.113	15.78	0.3134	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,530.22650	1,595.013	15.78	0.6866	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,756.52390	1,830.184	15.44	0.7446	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			473.02390	435.284	15.44	0.2554	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,257.53890	2,169.159	18.59	0.6344	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			671.03890	694.059	18.59	0.3656	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			683.86320	705.651	18.73	0.3608	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			488.55540	450.342	15.46	0.2552	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,811.35540	1,883.542	15.46	0.7448	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,391.06320	2,302.451	18.73	0.6392	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			677.36640	630.050	15.84	0.3186	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,564.26640	1,627.250	15.84	0.6814	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			750.43610	774.151	18.49	0.3853	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,228.63610	2,142.451	18.49	0.6147	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			754.90160	778.790	18.47	0.3872	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,213.10160	2,127.090	18.47	0.6128	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,904.00610	5,802.256	22.28	0.8574	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			245.80610	253.956	22.28	0.1426	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			752.66130	776.470	18.48	0.3862	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,220.86130	2,134.770	18.48	0.6138	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,540.33630	2,450.947	18.87	0.6445	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			696.53630	716.547	18.87	0.3555	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			503.49220	463.692	15.43	0.2544	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,869.69220	1,939.291	15.43	0.7456	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			717.09420	669.735	15.91	0.3234	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,595.99420	1,657.935	15.91	0.6766	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			755.56140	707.411	15.97	0.3280	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,623.76140	1,684.011	15.97	0.6720	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			793.88350	744.606	16.01	0.3319	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,654.08350	1,712.205	16.01	0.6681	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			832.60000	782.944	16.06	0.3356	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,684.90000	1,741.544	16.06	0.6644	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			867.82100	818.706	16.11	0.3394	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,706.72100	1,763.006	16.11	0.6606	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			906.08210	857.429	16.15	0.3422	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,741.08210	1,796.729	16.15	0.6578	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,213.09900	1,246.786	17.68	0.4980	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,794.59900	1,724.285	17.68	0.5020	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,209.93890	1,243.496	17.69	0.4970	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,801.43890	1,730.996	17.69	0.5030	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,216.26900	1,250.085	17.67	0.4990	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,787.76900	1,717.585	17.67	0.5010	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,248.69280	1,280.736	17.89	0.4925	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,930.29280	1,859.636	17.89	0.5075	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,363.40590	1,400.011	17.95	0.5098	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,913.70590	1,843.111	17.95	0.4902	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,369.84740	1,406.707	17.93	0.5116	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,900.14740	1,829.807	17.93	0.4884	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,366.62200	1,403.354	17.94	0.5107	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,906.92200	1,836.454	17.94	0.4893	0.00	0	0
Total \$ / R Option												7,975,020.00	40,000	2,994,968
Total \$ / R												1,144,431,501.60	122,776	3,857,016
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.72920		13.62130			0.0000	137,292.00	10	346
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.88380		13.77400			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.20510		14.09030			0.0000	0.00	0	0
Total \$ / R MAXI Future												137,292.00	10	356
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			30,224.06520	33,144.115	17.27	0.4196	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			69,094.06520	61,224.115	17.27	0.5804	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			29,929.75660	32,819.674	17.29	0.4164	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			69,799.75660	61,899.674	17.29	0.5836	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			30,521.20540	33,471.646	17.24	0.4228	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			68,391.20540	60,551.646	17.24	0.5772	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			208,599.26910	198,941.834	19.75	0.7953	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			18,999.26910	20,321.834	19.75	0.2047	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			25,700.16790	27,407.253	19.04	0.2651	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			168,300.16790	159,027.253	19.04	0.7349	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			25,533.76970	27,241.816	19.05	0.2637	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			169,133.76970	159,861.816	19.05	0.7363	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			25,868.02510	27,574.169	19.02	0.2665	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			167,468.02510	158,194.169	19.02	0.7335	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			82,078.04330	86,322.420	16.83	0.5053	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			110,048.04330	102,812.420	16.83	0.4947	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			81,728.47180	85,953.038	16.84	0.5036	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			110,698.47180	103,443.038	16.84	0.4964	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			82,429.21410	86,692.907	16.81	0.5069	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			109,399.21410	102,182.907	16.81	0.4931	0.00	0	0
Total \$ / R MAXI 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 \$ / R MAXI												137,292.00	10	356
£ / R	On	17/09/2018	Foreign Exchange Future			18.28050		18.13890			0.0000	7,970,298.00	436	226,524
£ / R	On	14/12/2018	Foreign Exchange Future			18.56170		18.41720			0.0000	0.00	0	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.87410		18.72540			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.16720		19.01570			0.0000	0.00	0	6,543
Total £ / R Future												7,970,298.00	436	245,436
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			508.20530	561.676	15.63	0.5238	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			619.30530	531.176	15.63	0.4762	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			504.16710	556.986	15.64	0.5209	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			625.26710	536.486	15.64	0.4791	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			512.27140	566.396	15.62	0.5267	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			613.37140	525.896	15.62	0.4733	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			945.84410	1,016.135	15.44	0.6103	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			648.64410	574.435	15.44	0.3897	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			940.80510	1,010.763	15.45	0.6083	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			653.60510	579.063	15.45	0.3917	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			950.90400	1,021.524	15.44	0.6124	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			643.70400	569.824	15.44	0.3876	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,248.88660	1,323.966	15.99	0.6158	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			823.48660	749.866	15.99	0.3842	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,243.89660	1,318.715	15.99	0.6143	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			828.49660	754.616	15.99	0.3857	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,253.88680	1,329.233	15.98	0.6174	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			818.48680	745.133	15.98	0.3826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,428.41470	1,505.529	16.42	0.6013	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,042.71470	968.329	16.42	0.3987	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,423.66610	1,500.573	16.43	0.6000	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,047.96610	973.373	16.43	0.4000	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,433.16970	1,510.505	16.42	0.6026	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,037.46970	963.305	16.42	0.3974	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												7,970,298.00	436	245,436
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12592		0.12473			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12819		0.12698			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13321		0.13195			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			249.04530	282.970	18.73	0.3782	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			776.24530	691.269	18.73	0.6218	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			89.98650	100.591	20.99	0.1581	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,617.18650	1,508.891	20.99	0.8419	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			656.02950	737.461	15.67	0.7511	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	0.12	Put			183.22950	145.761	15.67	0.2489	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			959.47490	1,046.536	15.93	0.7449	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			261.17490	227.136	15.93	0.2551	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			513.54460	567.617	18.51	0.4814	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			815.24460	748.217	18.51	0.5186	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,725.38170	1,847.332	14.11	0.9484	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			27.08170	27.932	14.11	0.0516	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,023.48750	1,098.804	18.00	0.5895	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			828.68750	777.504	18.00	0.4105	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			674.99930	732.432	19.35	0.4343	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,480.19930	1,411.132	19.35	0.5657	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,511.99200	1,615.999	15.81	0.7731	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			317.19200	294.699	15.81	0.2269	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	16/07/2018	Foreign Exchange Future			15.92990		15.74560			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.93310		15.74880			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.97940		15.79430			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.13740		15.94990			0.0000	5,518,990.80	342	134,755
€ / R	On	14/12/2018	Foreign Exchange Future			16.43520		16.24370			0.0000	0.00	0	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.76900		16.57320			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.08850		16.88780			0.0000	0.00	0	5,256
Total € / R Future												5,518,990.80	342	163,892
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			11.21130	6.371	17.29	0.0251	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,056.81130	1,236.271	17.29	0.9749	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			199.82570	111.686	15.04	0.2951	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			318.62570	414.786	15.04	0.7049	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			93.23800	50.607	14.53	0.1347	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			677.53800	820.007	14.53	0.8653	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			531.07240	621.041	15.14	0.6117	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			170.95830	196.556	17.45	0.2532	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			21.68470	17.088	14.76	0.0366	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			464.50180	543.430	15.34	0.5608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			514.60180	406.030	15.34	0.4392	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,046.58880	895.839	16.75	0.6667	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			236.48880	273.238	16.75	0.3333	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,324.15330	1,162.805	17.41	0.7428	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			431.17240	333.641	15.14	0.3883	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,628.39630	3,442.172	21.05	0.9681	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			18.29630	19.572	21.05	0.0319	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			172.49860	198.370	17.43	0.2552	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,332.59860	1,170.971	17.43	0.7448	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.50680	2.998	23.42	0.0054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,459.60640	2,645.204	17.61	0.9844	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			9.70640	7.804	17.61	0.0156	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,721.58470	1,904.488	14.76	0.9634	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,341.05830	1,179.156	17.45	0.7468	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			174.05330	200.205	17.41	0.2572	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,682.60680	5,495.598	23.42	0.9946	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,908.14050	1,744.726	17.68	0.7368	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			270.33500	298.232	17.70	0.2619	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,916.63500	1,753.032	17.70	0.7381	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			268.83210	296.546	17.71	0.2606	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,925.13210	1,761.346	17.71	0.7394	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			271.84050	299.926	17.68	0.2632	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,078.65840	1,180.774	14.69	0.6453	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			635.45840	541.773	14.69	0.3547	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,073.74810	1,175.431	14.70	0.6434	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			640.54810	546.431	14.70	0.3566	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,068.85850	1,170.116	14.71	0.6414	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			645.65850	551.116	14.71	0.3586	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,038.20120	1,124.575	15.18	0.5639	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,020.40120	906.075	15.18	0.4361	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,034.24360	1,120.281	15.19	0.5623	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,026.44360	911.781	15.19	0.4377	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,042.16810	1,128.893	15.17	0.5655	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,014.36810	900.393	15.17	0.4345	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												5,518,990.80	342	493,696
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			10.16470		10.10790			0.0000	101,647.00	10	12,322
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.28520		10.22790			0.0000	0.00	0	11,412
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.41930		10.36040			0.0000	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.54870		10.48810			0.0000	0.00	0	4,929
Total AUS\$ / R Future												101,647.00	10	28,663
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,061.85730	1,007.620	15.48	0.8820	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			41.43660	43.893	15.42	0.1220	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,043.53660	989.193	15.42	0.8780	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			40.58870	43.099	15.45	0.1200	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,052.68870	998.399	15.45	0.8800	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			39.75730	42.320	15.48	0.1180	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			81.66380	84.925	15.26	0.1575	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,343.76380	1,289.725	15.26	0.8425	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			83.62360	86.999	15.23	0.1609	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,325.72360	1,271.799	15.23	0.8391	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			82.63750	85.956	15.24	0.1592	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,334.73750	1,280.756	15.24	0.8408	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			481.14740	443.435	13.36	0.4574	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			477.35120	498.133	13.37	0.5393	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			486.95120	448.833	13.37	0.4607	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			485.78060	507.372	13.35	0.5460	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			475.38060	438.072	13.35	0.4540	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			481.54740	502.735	13.36	0.5426	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			918.55030	871.838	14.51	0.5902	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			393.77120	407.537	14.52	0.4074	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			925.67120	878.837	14.52	0.5926	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			399.54660	413.565	14.49	0.4121	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			911.44660	864.865	14.49	0.5879	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			396.65030	410.538	14.51	0.4098	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												101,647.00	10	28,663
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.46870		10.36070			0.0000	0.00	0	500
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			963.47570	1,051.484	13.22	0.8726	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			82.77570	62.784	13.22	0.1274	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			955.31730	1,042.983	13.22	0.8702	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			84.61730	64.283	13.22	0.1298	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			971.66270	1,060.014	13.22	0.8750	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			80.96270	61.314	13.22	0.1250	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	17/09/2018	Foreign Exchange Future			13.99220		13.86030			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.26470		14.12950			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.86270		14.72050			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			120.62090	129.353	17.30	0.2059	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,290.32090	1,167.153	17.30	0.7941	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			119.45240	128.048	17.32	0.2040	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,299.15240	1,175.848	17.32	0.7960	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			118.29860	126.758	17.35	0.2021	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,307.99860	1,184.558	17.35	0.7979	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,132.90770	1,230.422	14.62	0.7927	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			213.40770	175.722	14.62	0.2073	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,125.48080	1,222.659	14.61	0.7906	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			215.98080	177.959	14.61	0.2094	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,140.36060	1,238.209	14.62	0.7948	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
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			210.86060	173.509	14.62	0.2052	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			896.09700	953.816	15.17	0.5554	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			895.59700	811.116	15.17	0.4446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			892.11020	949.427	15.18	0.5536	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			901.61020	816.727	15.18	0.4464	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			888.14140	945.057	15.19	0.5518	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			907.64140	822.357	15.19	0.4482	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	17/09/2018	Foreign Exchange Future			2.09050		2.08290			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10750		2.09900			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14290		2.13350			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			953.10390	888.770	15.06	0.6132	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			353.57590	363.783	15.19	0.3636	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,024.57590	958.783	15.19	0.6364	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			412.74580	426.004	14.94	0.4108	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			883.74580	821.004	14.94	0.5892	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			382.10390	393.770	15.06	0.3868	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			163.11930	146.629	14.29	0.1345	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,069.73880	2,136.616	14.25	0.8542	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			179.73880	161.616	14.25	0.1458	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,987.67270	2,052.820	14.21	0.8423	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			197.67270	177.820	14.21	0.1577	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,153.11930	2,221.629	14.29	0.8655	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,112.62760	2,175.326	14.68	0.7321	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			577.62760	546.326	14.68	0.2679	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,047.63620	2,108.620	14.69	0.7204	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			612.63620	579.620	14.69	0.2796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,178.93360	2,243.309	14.67	0.7437	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			543.93360	514.309	14.67	0.2563	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			2.17340		2.14710			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.21480		2.18840			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.30230		2.27460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			128.55120	155.121	16.59	0.1732	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,157.55120	1,921.121	16.59	0.8268	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			120.52520	145.166	16.78	0.1628	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,249.52520	2,011.166	16.78	0.8372	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			113.10050	135.962	16.97	0.1531	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,342.10050	2,101.962	16.97	0.8469	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			441.04330	349.728	14.06	0.2582	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,360.61010	1,529.404	14.10	0.7252	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			476.61010	381.404	14.10	0.2748	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,491.31180	1,667.871	14.03	0.7581	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			407.31180	319.871	14.03	0.2419	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,425.04330	1,597.728	14.06	0.7418	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,060.58470	2,234.783	15.31	0.7017	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			814.58470	711.783	15.31	0.2983	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,003.61470	2,173.626	15.35	0.6906	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			857.61470	750.626	15.35	0.3094	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,121.86990	2,299.781	15.31	0.7123	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			775.86990	676.781	15.31	0.2877	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.75190		1.73770			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.77410		1.75950			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81930		1.80380			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			231.47010	254.884	18.20	0.2809	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,354.47010	1,235.884	18.20	0.7191	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			213.95600	235.432	18.38	0.2627	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,436.95600	1,316.432	18.38	0.7373	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			250.40990	276.078	18.03	0.3002	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,273.40990	1,157.078	18.03	0.6998	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,028.51820	2,154.300	15.62	0.8837	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			133.51820	113.300	15.62	0.1163	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,942.79600	2,066.376	15.52	0.8730	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			147.79600	125.376	15.52	0.1270	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,115.40470	2,243.228	15.72	0.8936	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			120.40470	102.228	15.72	0.1064	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,368.12590	1,446.876	16.03	0.6137	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			930.12590	853.876	16.03	0.3863	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,322.56540	1,398.771	16.12	0.5996	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			984.56540	905.771	16.12	0.4004	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,415.21780	1,496.530	15.93	0.6278	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			877.21780	803.531	15.93	0.3722	0.00	0	0
Total HK\$/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 HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13440		0.13360			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13400		0.13330			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13130		0.13200			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.69770		1.68740			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.72280		1.71250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.77520		1.76420			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			9.45720		9.38860			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.56790		9.49830			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.80650		9.73470			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			103.79460	114.238	15.57	0.2734	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			635.19460	577.038	15.57	0.7266	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			101.93650	112.184	15.59	0.2694	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			643.33650	584.984	15.59	0.7306	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			100.11220	110.168	15.62	0.2653	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			651.51220	592.968	15.62	0.7347	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			707.14080	755.818	13.74	0.7820	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			138.84080	117.918	13.74	0.2180	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			699.92390	748.297	13.74	0.7785	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			141.62390	120.397	13.74	0.2215	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			714.39680	763.374	13.74	0.7854	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			136.09680	115.474	13.74	0.2146	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			510.07460	538.809	15.34	0.4997	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			695.37460	652.309	15.34	0.5003	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.93	Call			506.39330	534.930	15.35	0.4971	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.93	Put			701.69330	658.430	15.35	0.5029	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.91	Call			513.78150	542.711	15.33	0.5024	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.91	Put			689.08150	646.211	15.33	0.4976	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			1.32330		1.31700			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33000		1.32560			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34640		1.34230			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R 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			530.00000	467.000		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			630.00000	567.000		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			430.00000	367.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			656.00000	700.000		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			556.00000	600.000		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			756.00000	800.000		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	14/06/2019	Foreign Exchange Option	1.32	Call			223.00000	264.000		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			123.00000	164.000		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			323.00000	364.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33150		1.33170			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17540		1.17100			0.0000	11,754.00	10	2,723
Total QUANTO € / \$ Future												11,754.00	10	2,723
Total QUANTO € / \$												11,754.00	10	2,723
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		7.94170	0.12388	8.01740			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.12388	477.93710	331.567	14.28	0.1261	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12388	6,403.93710	7,014.567	14.28	0.8739	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12388	458.82770	316.104	14.23	0.1217	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12388	6,484.82770	7,099.104	14.23	0.8783	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12388	497.59020	347.560	14.34	0.1307	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12388	6,323.59020	6,930.560	14.34	0.8693	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12388	1,895.26250	1,562.198	16.49	0.3750	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12388	3,421.26250	3,845.198	16.49	0.6250	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.09340		10.03860			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.22770		10.17180			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.50740		10.44910			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			294.81150	317.785	13.97	0.5684	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			256.21150	224.385	13.97	0.4316	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			290.01220	312.646	13.98	0.5625	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			261.41220	229.246	13.98	0.4375	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			299.66760	322.985	13.95	0.5743	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			251.06760	219.585	13.95	0.4257	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			896.91180	939.469	13.38	0.8412	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			95.11180	81.769	13.38	0.1588	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			888.98200	931.337	13.38	0.8383	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			97.18200	83.637	13.38	0.1617	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			904.87250	947.632	13.38	0.8440	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			93.07250	79.932	13.38	0.1560	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			377.00570	350.907	14.04	0.3373	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			827.14330	860.101	14.02	0.6681	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			368.04330	342.701	14.02	0.3319	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			821.60940	854.005	14.02	0.6655	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			372.50940	346.605	14.02	0.3345	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			816.10570	848.307	14.04	0.6627	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.83470		2.80360			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.76060		2.73080			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.61340		2.59030			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,775
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.29800	6.344	21.34	0.0537	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			563.69800	531.644	21.34	0.9463	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.30740	5.983	21.38	0.0510	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			573.70740	541.283	21.38	0.9490	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.29110	6.726	21.29	0.0566	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			553.69110	522.026	21.29	0.9434	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			72.25930	71.998	19.74	0.3185	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			311.45930	281.398	19.74	0.6815	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			69.92810	69.578	19.77	0.3101	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	14/12/2018	Foreign Exchange Option	2.98	Put			319.12810	288.978	19.77	0.6899	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			74.66030	74.495	19.70	0.3270	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			303.86030	273.895	19.70	0.6730	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			19.72850	19.632	20.82	0.0863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			959.42850	936.232	20.82	0.9137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			19.16320	19.057	20.82	0.0842	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			968.86320	945.657	20.82	0.9158	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			20.30920	20.224	20.82	0.0885	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			950.00920	926.824	20.82	0.9115	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,775
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.33250		1.29250			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28760		1.24960			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20130		1.16690			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 150 196 463.40	83,584	1,319,378
Total Options												7 975 020.00	40,000	3,324,772
Grand Total:												1,158,171,483.40	123,584	4,644,150