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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2018

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			13.53970		13.58840			0.0000	0.00	0	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.54410		13.59350			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.54550		13.59520			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.54840		13.59870			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.54990		13.60040			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.57480		13.62460			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.58200		13.63150			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.58370		13.63330			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.58730		13.63670			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.59440		13.64380			0.0000	2,990,768.00	220	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.59790		13.64730			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.60670		13.65610			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.61730		13.66670			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.62090		13.67020			0.0000	0.00	0	5,970
\$ / R On 20/08/2018 Foreign Exchange Future			13.62970		13.67900			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.64920		13.69860			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.65460		13.70400			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.67250		13.72200			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.67970		13.72920			0.0000	1,922,545,038.00	140,540	558,556
\$ / R On 28/09/2018 Foreign Exchange Future			13.69950		13.74900			0.0000	0.00	0	3,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.70650		13.75600			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			13.74670		13.79620			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.75370		13.80320			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.75720		13.80670			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.75900		13.80850			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.76600		13.81550			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.77990		13.82950			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.78520		13.83470			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.80970		13.85930			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.82890		13.87850			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.83420		13.88380			0.0000	11,883,577.80	859	73,871
\$ / R	On	21/12/2018	Foreign Exchange Future			13.84640		13.89600			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.86390		13.91360			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.86740		13.91710			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.91620		13.96640			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.91800		13.96820			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.94060		13.99110			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.96680		14.01750			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.99820		14.04920			0.0000	0.00	0	5,690
\$ / R	On	27/03/2019	Foreign Exchange Future			14.01390		14.06500			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.01740		14.06860			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.02450		14.07570			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.07400		14.12530			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.12890		14.18030			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.13420		14.18560			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.15360		14.20510			0.0000	0.00	0	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.17840		14.22950			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.18240		14.23350			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.22240		14.27310			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.22380		14.27450			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.26240		14.31280			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.26650		14.31680			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.28510		14.33530			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.30380		14.35380			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.30650		14.35650			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.34520		14.39490			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.38390		14.43320			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.38790		14.43720			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.40260		14.45170			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.42660		14.47560			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.42920		14.47820			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.46790		14.51660			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.50930		14.55760			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.55070		14.59860			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.58670		14.63430			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.63210		14.67930			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.64540		14.69250			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			14.74380		14.79110			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.86910		14.91690			0.0000	0.00	0	0
Total \$ / R Future												1,937,419,383.80	141,619	836,767
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,118.67070	1,069.851	30.54	0.9986	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			0.27070	0.151	30.54	0.0014	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			0.69170	0.375	28.85	0.0034	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			969.09170	920.075	28.85	0.9966	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,138.63860	1,089.834	30.76	0.9987	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			0.23860	0.134	30.76	0.0013	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			0.47640	0.260	29.52	0.0024	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			1,028.87640	979.960	29.52	0.9976	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			0.44750	0.245	29.64	0.0023	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			1,038.84750	989.945	29.64	0.9977	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			2.78540	1.554	26.26	0.0136	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			741.18540	691.254	26.26	0.9864	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,368.44480	1,319.735	33.35	0.9997	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.04480	0.035	33.35	0.0003	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,148.62390	1,099.826	30.87	0.9988	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			0.22390	0.126	30.87	0.0012	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			0.37090	0.204	29.97	0.0019	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			1,068.77090	1,019.904	29.97	0.9981	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			254.03460	286.364	22.42	0.8230	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			42.43460	26.064	22.42	0.1770	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,511.61890	2,560.315	51.06	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.01890	0.015	51.06	0.0001	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,031.65030	2,080.317	43.09	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.05030	0.017	43.09	0.0001	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,793.54760	1,744.134	31.07	0.9997	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.04760	0.034	31.07	0.0003	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			1,093.97700	1,044.516	23.21	0.9966	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			0.47700	0.416	23.21	0.0034	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			412.42150	454.822	20.16	0.8874	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			25.92150	18.922	20.16	0.1126	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			15.50000	15.916	19.44	0.0988	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			489.00000	440.016	19.44	0.9012	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			1.13600	0.927	21.40	0.0070	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			996.33600	946.427	21.40	0.9930	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			1.71450	1.655	20.14	0.0112	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			990.41450	940.055	20.14	0.9888	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			244.58010	268.721	18.11	0.6648	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			114.98010	88.621	18.11	0.3352	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			397.17260	350.742	17.79	0.7808	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			46.77260	50.842	17.79	0.2192	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			165.41840	183.902	17.58	0.5447	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			165.81840	133.802	17.58	0.4553	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			1,530.68110	1,479.952	21.04	0.9996	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.28110	0.052	21.04	0.0004	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			352.54020	378.473	17.85	0.6318	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			177.14020	153.273	17.85	0.3682	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,311.17090	2,360.031	23.32	0.9928	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.67090	2.031	23.32	0.0072	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			656.10600	690.650	18.97	0.7902	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			97.60600	82.650	18.97	0.2098	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,092.87950	2,141.308	22.87	0.9886	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.37950	3.308	22.87	0.0114	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			60.56000	49.785	19.81	0.1353	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			879.06000	917.785	19.81	0.8647	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			742.25940	778.512	19.34	0.8166	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			85.55940	72.212	19.34	0.1834	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			332.67550	298.805	16.73	0.5614	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			199.37550	215.105	16.73	0.4386	0.00	0	40,000
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			2.95770	2.888	18.20	0.0115	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,579.65770	1,530.188	18.20	0.9885	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			700.97060	657.296	15.73	0.8270	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			57.17060	62.896	15.73	0.1730	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			217.00050	233.367	16.61	0.4360	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			360.80050	327.767	16.61	0.5640	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			384.17250	409.443	17.46	0.5990	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			227.97250	203.843	17.46	0.4010	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,678.28310	2,727.255	22.89	0.9945	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.08310	1.655	22.89	0.0055	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,182.33340	2,230.348	22.14	0.9853	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			6.13340	4.748	22.14	0.0147	0.00	0	500
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			22.76320	24.093	15.96	0.0761	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,010.06320	961.993	15.96	0.9239	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			8.43820	8.931	15.89	0.0307	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,344.53820	1,295.631	15.89	0.9693	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			237.45970	214.572	17.53	0.3895	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			441.35970	467.872	17.53	0.6105	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,528.51700	2,576.938	21.87	0.9892	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			4.61700	3.638	21.87	0.0108	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,047.28400	1,085.525	19.54	0.8333	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			93.98400	82.825	19.54	0.1667	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			241.95940	258.524	16.43	0.4154	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			442.15940	409.424	16.43	0.5846	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			295.59140	314.156	16.53	0.4554	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			414.59140	383.856	16.53	0.5446	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			365.29320	385.723	16.64	0.4862	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			413.89320	384.923	16.64	0.5138	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,886.37130	2,933.385	22.86	0.9742	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			14.97130	12.585	22.86	0.0258	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			2,378.95380	2,424.529	22.06	0.9536	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			27.55380	23.729	22.06	0.0464	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			808.14520	767.213	15.54	0.7794	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			109.54520	118.013	15.54	0.2206	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			452.14540	476.610	17.04	0.5459	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			350.74540	325.810	17.04	0.4541	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			27.80820	30.518	14.85	0.0753	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,261.80820	1,215.118	14.85	0.9247	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			226.20830	239.792	15.93	0.3410	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			648.20830	612.292	15.93	0.6590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			66.39130	70.786	15.07	0.1375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,201.19710	1,155.262	14.98	0.8866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			51.99710	55.562	14.98	0.1134	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,380.41070	1,332.397	14.81	0.9263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			31.21070	32.697	14.81	0.0737	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			132.45340	140.291	15.35	0.2318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			861.65340	819.991	15.35	0.7682	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			710.55700	673.157	15.72	0.6891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			201.35700	213.457	15.72	0.3109	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			367.14860	386.059	16.37	0.4547	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			496.34860	465.759	16.37	0.5453	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,559.20010	5,509.700	21.96	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00010	0.000	21.96	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			334.71650	312.329	17.27	0.4052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			605.51650	632.629	17.27	0.5948	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,395.91590	1,435.415	19.64	0.8257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			125.11590	115.115	19.64	0.1743	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,361.42320	1,314.278	14.83	0.9228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			32.22320	34.578	14.83	0.0772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			143.32830	132.097	19.31	0.1969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,274.12830	1,312.397	19.31	0.8031	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			141.93760	130.799	19.33	0.1952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,282.73760	1,321.099	19.33	0.8048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			144.73360	133.410	19.29	0.1987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,265.53360	1,303.710	19.29	0.8013	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			976.60530	933.182	15.22	0.8155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			97.40530	103.482	15.22	0.1845	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,732.95910	2,683.390	19.52	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			3.75910	3.690	19.52	0.0085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,520.18370	1,560.180	19.92	0.8462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			109.38370	99.880	19.92	0.1538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,271.50400	1,224.986	14.91	0.9038	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			42.30400	45.286	14.91	0.0962	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,451.66770	2,496.983	21.81	0.9380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			40.86770	36.683	21.81	0.0620	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,288.85710	2,333.547	21.49	0.9278	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			48.05710	43.247	21.49	0.0722	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,355.74060	2,400.699	21.62	0.9322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			44.94060	40.399	21.62	0.0678	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			891.55680	849.399	15.31	0.7813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			122.35680	129.699	15.31	0.2187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			393.19530	413.031	16.46	0.4733	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			472.39530	442.731	16.46	0.5267	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			436.03510	408.406	16.62	0.4973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			436.83510	458.706	16.62	0.5027	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,175.23850	1,129.541	15.01	0.8797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			56.03850	59.841	15.01	0.1203	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			624.92310	589.959	15.96	0.6364	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			255.72310	270.259	15.96	0.3636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,394.06050	2,439.165	21.69	0.9346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			43.26050	38.865	21.69	0.0654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,140.99280	1,095.626	15.05	0.8701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			61.79280	65.926	15.05	0.1299	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			691.54270	654.653	15.78	0.6779	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			212.34270	224.953	15.78	0.3221	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,596.30280	2,642.098	22.09	0.9458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			35.50280	31.798	22.09	0.0542	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,304.62410	3,352.156	22.29	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			13.82410	11.856	22.29	0.0226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,746.41560	1,696.919	16.01	0.9603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			17.21560	17.218	16.01	0.0397	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			231.45610	244.933	15.86	0.3409	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			660.65610	624.633	15.86	0.6591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,990.90670	1,941.342	16.89	0.9731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			11.70670	11.642	16.89	0.0269	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,456.71120	1,407.432	14.96	0.9365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			27.51120	27.732	14.96	0.0635	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,237.19260	2,187.609	17.77	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			7.99260	7.909	17.77	0.0183	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,892.85230	1,843.306	16.54	0.9685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			13.65230	13.607	16.54	0.0315	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			317.95540	335.027	16.20	0.4169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			547.15540	514.727	16.20	0.5831	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,040.04310	1,990.472	17.07	0.9751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			10.84310	10.772	17.07	0.0249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,138.50670	2,088.927	17.42	0.9787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			9.30670	9.227	17.42	0.0213	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,843.94690	1,794.414	16.36	0.9660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			14.74690	14.714	16.36	0.0340	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,256.95340	2,207.369	17.84	0.9823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			7.75340	7.669	17.84	0.0177	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			81.72440	86.967	15.15	0.1614	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			1,040.92440	996.667	15.15	0.8386	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			194.23370	205.996	15.69	0.3035	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			723.43370	685.696	15.69	0.6965	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			87.37070	92.916	15.18	0.1699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,016.57070	972.616	15.18	0.8301	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			25.43210	25.601	15.14	0.0588	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,504.63210	1,455.301	15.14	0.9412	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			953.01220	909.918	15.24	0.8065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			103.81220	110.218	15.24	0.1935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,289.31450	1,242.663	14.90	0.9078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			40.11450	42.963	14.90	0.0922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,115.59130	1,070.486	15.07	0.8625	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,549.33940	2,594.508	21.83	0.9313	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			48.33940	44.008	21.83	0.0687	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			896.81760	855.158	15.36	0.7616	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			147.81760	155.658	15.36	0.2384	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			483.49180	505.859	16.70	0.5107	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			452.49180	425.359	16.70	0.4893	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			495.36860	518.092	16.75	0.5173	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			444.36860	417.592	16.75	0.4827	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,080.19720	3,125.769	22.46	0.9585	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			29.19720	25.269	22.46	0.0415	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			96.00740	101.345	15.11	0.1703	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,092.00740	1,047.845	15.11	0.8297	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			999.23750	1,029.722	18.03	0.6755	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			305.43750	286.422	18.03	0.3245	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,460.78350	1,496.452	19.14	0.7746	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			203.98350	190.152	19.14	0.2254	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			993.11150	951.299	15.28	0.7496	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			186.41150	194.099	15.28	0.2504	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			616.82730	639.043	16.84	0.5303	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			493.52730	466.243	16.84	0.4697	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			538.61630	558.862	16.57	0.4932	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			545.31630	516.062	16.57	0.5068	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,266.13590	3,310.697	22.62	0.9368	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			52.83590	47.897	22.62	0.0632	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,736.29060	2,779.723	21.49	0.9125	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			72.99060	66.923	21.49	0.0875	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			137.23900	143.139	15.11	0.1996	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,135.73900	1,092.139	15.11	0.8004	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			534.72250	506.066	16.66	0.4929	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			579.22250	600.066	16.66	0.5071	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,058.52240	3,102.574	22.09	0.9247	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			64.02240	58.574	22.09	0.0753	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			30.84310	31.886	15.68	0.0557	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,946.34310	1,897.886	15.68	0.9443	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			1,300.68500	1,333.288	18.58	0.7252	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			270.18500	253.188	18.58	0.2748	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,011.23050	2,961.490	17.43	0.9883	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			6.53050	6.290	17.43	0.0117	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			278.74570	289.673	15.57	0.3162	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			893.44570	854.873	15.57	0.6838	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			24.10340	24.286	15.86	0.0420	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,188.80340	2,139.486	15.86	0.9580	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			741.80110	763.899	16.99	0.5471	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			521.10110	493.599	16.99	0.4529	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,522.04120	3,565.543	22.74	0.9251	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			71.34120	65.243	22.74	0.0749	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,934.58060	2,977.046	21.43	0.9000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			93.88060	86.746	21.43	0.1000	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,076.76770	1,034.387	15.26	0.7434	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			217.46770	224.687	15.26	0.2566	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			571.79450	589.696	16.47	0.4759	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			631.09450	599.396	16.47	0.5241	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,006.69550	2,042.703	19.69	0.8101	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			195.19550	181.603	19.69	0.1899	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			500.76490	516.264	16.18	0.4311	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			729.26490	695.164	16.18	0.5689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,236.39520	2,273.799	20.05	0.8336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			170.19520	157.999	20.05	0.1664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,272.43150	2,222.364	15.38	0.9548	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			28.63150	28.164	15.38	0.0452	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,441.29180	3,484.751	22.32	0.9137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,482.89050	1,514.593	18.72	0.7270	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,189.77000	1,218.324	18.04	0.6664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			373.57000	352.524	18.04	0.3336	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			294.87790	277.057	18.74	0.2716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,491.07790	1,522.857	18.74	0.7284	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			164.95010	153.050	20.12	0.1618	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,753.77110	1,704.604	14.96	0.8996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			69.97110	70.404	14.96	0.1004	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			293.07480	275.333	18.76	0.2701	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,499.27480	1,531.133	18.76	0.7299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			296.69050	278.793	18.72	0.2730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			307.84720	289.470	18.61	0.2821	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,825.79950	1,860.023	19.38	0.7826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			229.59950	214.223	19.38	0.2174	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,709.14450	1,660.132	14.92	0.8929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			75.34450	75.932	14.92	0.1071	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,281.15010	2,318.850	20.12	0.8382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			473.93960	448.692	17.37	0.4064	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,348.50780	1,303.442	14.98	0.8162	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			144.70780	149.242	14.98	0.1838	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			714.56010	680.939	16.27	0.5569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			530.76010	546.739	16.27	0.4431	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,434.04720	1,465.270	18.61	0.7179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			405.87310	418.750	15.88	0.3769	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,015.56490	2,051.363	19.69	0.8082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			199.36490	185.563	19.69	0.1918	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,842.85530	1,877.230	19.41	0.7851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			226.65530	211.430	19.41	0.2149	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			920.13960	944.492	17.37	0.5936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			60.17820	60.343	15.03	0.0880	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,548.73050	1,581.049	18.87	0.7386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			282.53050	265.249	18.87	0.2614	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			673.74540	641.257	16.42	0.5337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			579.94540	597.057	16.42	0.4663	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			839.67310	802.950	15.88	0.6231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			53.19720	53.187	15.09	0.0789	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			970.72320	931.274	15.51	0.6847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			306.92320	317.073	15.51	0.3153	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			574.37390	591.357	16.40	0.4637	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			678.17390	645.557	16.40	0.5363	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,843.97820	1,794.543	15.03	0.9120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			361.98600	341.393	18.13	0.3248	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,114.18160	1,141.799	17.86	0.6479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			397.98160	375.998	17.86	0.3521	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,989.41830	2,025.013	19.65	0.8049	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			203.21830	189.213	19.65	0.1951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,916.99720	1,867.387	15.09	0.9211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			441.31360	417.387	17.57	0.3835	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			785.94330	807.791	17.01	0.5491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			539.74330	511.992	17.01	0.4509	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,129.16330	1,156.973	17.89	0.6517	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			392.96330	371.173	17.89	0.3483	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,228.18600	1,257.193	18.13	0.6752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			161.29650	166.314	15.04	0.1993	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,027.81200	1,977.996	15.18	0.9333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			44.01200	43.796	15.18	0.0667	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,121.66200	1,149.379	17.87	0.6498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			395.46200	373.579	17.87	0.3502	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			997.51360	1,023.186	17.57	0.6165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			34.45580	34.067	15.30	0.0535	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			429.43460	442.922	15.96	0.3903	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			813.23460	777.122	15.96	0.6097	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,935.36250	1,885.713	15.11	0.9232	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			51.56250	51.513	15.11	0.0768	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,295.09650	1,250.514	15.04	0.8007	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			133.60900	137.818	14.93	0.1731	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			703.55260	723.718	16.78	0.5185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			587.35260	557.918	16.78	0.4815	0.00	0	11,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,047.42590	1,005.681	15.35	0.7161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			263.62590	271.481	15.35	0.2839	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,168.25580	2,118.267	15.30	0.9465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			309.75110	291.295	18.59	0.2836	0.00	0	21,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,594.73190	1,546.203	14.82	0.8740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			90.93190	92.003	14.82	0.1260	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,298.32260	1,328.123	18.30	0.6907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			342.12260	322.323	18.30	0.3093	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,387.40900	1,342.018	14.93	0.8269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			669.34340	636.979	16.43	0.5312	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			230.99740	237.970	15.26	0.2586	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,114.79740	1,072.170	15.26	0.7414	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			318.94060	329.436	15.56	0.3233	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			952.74060	913.636	15.56	0.6767	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,425.95110	1,457.095	18.59	0.7164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			331.61530	312.245	18.39	0.3011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			107.58010	110.999	14.82	0.1467	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,491.38010	1,445.199	14.82	0.8533	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			672.94220	692.452	16.69	0.5063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			606.74220	576.652	16.69	0.4937	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			585.54340	602.779	16.43	0.4688	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			85.09180	78.951	22.32	0.0863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,142.51680	1,099.552	15.23	0.7512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			218.71680	225.352	15.23	0.2488	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			299.06080	308.982	15.48	0.3100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			982.86080	943.182	15.48	0.6900	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,337.81530	1,368.045	18.39	0.6989	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,162.42220	1,190.069	17.91	0.6532	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			398.42220	376.469	17.91	0.3468	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			305.48980	315.163	15.46	0.3097	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,001.48980	961.563	15.46	0.6903	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,230.95050	1,259.415	18.07	0.6693	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			376.95050	355.815	18.07	0.3307	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			942.07060	903.274	15.62	0.6641	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			346.07060	356.874	15.62	0.3359	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,130.35350	3,172.663	21.39	0.8896	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			113.95350	106.563	21.39	0.1104	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,157.36520	1,114.942	15.20	0.7403	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			243.76520	251.042	15.20	0.2597	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			854.93430	877.440	17.04	0.5581	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			548.53430	521.340	17.04	0.4419	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			598.08490	615.130	16.34	0.4610	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			711.68490	679.030	16.34	0.5390	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			3,754.86190	3,798.430	22.73	0.9153	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			88.46190	82.330	22.73	0.0847	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			214.96590	221.560	15.12	0.2365	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,232.06590	1,188.959	15.12	0.7635	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			251.02420	259.615	15.18	0.2508	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,267.42420	1,225.814	15.18	0.7492	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			980.19750	1,005.254	17.21	0.5708	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			568.39750	543.254	17.21	0.4292	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			205.20370	212.567	15.04	0.2166	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,383.40370	1,340.567	15.04	0.7834	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,235.84120	1,194.733	15.22	0.7381	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			267.64120	276.733	15.22	0.2619	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,516.31990	1,548.483	18.33	0.6821	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			407.41990	389.083	18.33	0.3179	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,304.75830	1,264.557	15.24	0.7372	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			287.25830	297.757	15.24	0.2628	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,088.77580	1,115.909	17.33	0.5797	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			586.27580	562.709	17.33	0.4203	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			234.95480	244.022	15.10	0.2280	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,422.45480	1,380.822	15.10	0.7720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			792.67430	764.541	16.59	0.5178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			793.47430	816.341	16.59	0.4822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,299.58330	2,250.587	14.01	0.9320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			50.38330	52.387	14.01	0.0680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,070.32640	2,022.844	14.30	0.9004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			81.12640	84.644	14.30	0.0996	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			473.76150	490.662	15.71	0.3574	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,072.96150	1,038.862	15.71	0.6426	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,576.06130	2,525.932	13.66	0.9597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			26.86130	27.732	13.66	0.0403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,726.70910	3,675.087	15.86	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.50910	6.887	15.86	0.0103	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,353.94870	2,304.676	13.94	0.9383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			44.74870	46.476	13.94	0.0617	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,068.18270	1,095.300	17.21	0.5625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			637.38270	613.500	17.21	0.4375	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,515.53560	1,473.777	15.05	0.7841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			226.33560	235.577	15.05	0.2159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			922.65760	891.613	16.15	0.5788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			623.45760	643.413	16.15	0.4212	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,413.06770	1,444.543	17.93	0.6400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			502.26770	482.743	17.93	0.3600	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,598.33460	1,631.612	18.30	0.6737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			447.53460	429.812	18.30	0.3263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			424.79880	407.852	18.47	0.3119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,685.59880	1,719.651	18.47	0.6881	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			1,067.60680	1,033.613	15.73	0.6404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			478.40680	495.413	15.73	0.3596	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,798.61030	1,832.934	18.67	0.7057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			397.81030	381.134	18.67	0.2943	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			422.79860	405.921	18.49	0.3106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,693.59860	1,727.721	18.49	0.6894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			420.81380	404.002	18.50	0.3094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,701.61380	1,735.802	18.50	0.6906	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			107.12000	112.026	14.45	0.1223	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,962.12000	1,915.926	14.45	0.8777	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,204.23590	1,233.247	17.47	0.5885	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			602.83590	580.647	17.47	0.4115	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			306.49620	318.209	15.27	0.2631	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,375.09620	1,335.609	15.27	0.7369	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			325.74940	337.597	15.30	0.2728	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,351.44940	1,312.097	15.30	0.7272	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			516.99640	536.288	15.74	0.3574	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,152.29640	1,120.288	15.74	0.6426	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,332.75480	1,363.793	17.60	0.5976	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			618.05480	597.793	17.60	0.4024	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			299.62570	311.298	15.22	0.2476	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,504.92570	1,465.298	15.22	0.7524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,451.02100	1,412.018	15.28	0.7375	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			325.72100	338.018	15.28	0.2625	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,523.78700	1,485.950	15.32	0.7382	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			343.48700	357.051	15.32	0.2618	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,461.99940	1,494.241	17.74	0.6058	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			632.29940	613.141	17.74	0.3942	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			392.69410	407.513	15.42	0.2869	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,432.99410	1,396.413	15.42	0.7131	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			104.87980	109.853	13.76	0.1134	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,150.47980	2,104.053	13.76	0.8866	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			13.18740	11.352	13.73	0.0159	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,327.64410	1,358.406	17.44	0.5724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,061.78760	2,017.140	14.04	0.8637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			136.68760	143.540	14.04	0.1363	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,164.02600	1,192.936	17.14	0.5366	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			789.12600	766.536	17.14	0.4634	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,724.90960	1,687.958	15.13	0.7812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,028.12420	1,055.303	16.88	0.5034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			859.53040	835.298	16.89	0.4950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,034.43040	1,061.698	16.89	0.5050	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			866.92910	842.525	16.86	0.4983	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,021.82910	1,048.925	16.86	0.5017	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			738.34700	761.744	16.24	0.4199	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,929.97130	1,965.635	18.49	0.6741	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	15.62	Call			515.07130	499.235	18.49	0.3259	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,170.61410	2,207.640	18.82	0.7064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			455.71410	441.240	18.82	0.2936	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			863.22420	838.903	16.88	0.4966	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			711.18470	734.155	16.17	0.4110	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,874.56450	1,910.394	18.41	0.6661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			529.66450	513.994	18.41	0.3339	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,402.51550	1,367.119	15.50	0.6964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			437.41550	453.519	15.50	0.3036	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,063.44700	1,035.344	16.24	0.5801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			712.74410	692.006	17.44	0.4276	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,569.03360	1,531.317	15.31	0.7423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			343.93360	357.717	15.31	0.2577	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			396.19120	411.307	15.42	0.2840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,471.29120	1,434.907	15.42	0.7160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,086.28470	1,057.755	16.17	0.5890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			269.80960	284.358	15.13	0.2188	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,073.35360	2,109.850	18.69	0.6939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			478.45360	463.450	18.69	0.3061	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,528.28740	3,474.952	13.73	0.9841	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			358.42250	372.588	15.34	0.2607	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,587.92250	1,550.988	15.34	0.7393	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,583.72650	1,616.588	17.87	0.6132	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			643.22650	624.988	17.87	0.3868	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			427.99970	443.903	15.48	0.2934	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,471.49970	1,436.303	15.48	0.7066	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			380.51230	395.903	15.41	0.2618	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,653.61230	1,618.304	15.41	0.7382	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,727.92280	1,761.895	18.10	0.6196	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			661.02280	644.295	18.10	0.3804	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			469.55170	487.017	15.60	0.3015	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,504.05170	1,470.817	15.60	0.6985	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,877.81010	1,912.758	18.32	0.6276	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			670.61010	655.158	18.32	0.3724	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			399.92480	415.779	15.47	0.2624	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,712.72480	1,678.179	15.47	0.7376	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			511.02950	529.532	15.69	0.3084	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,537.82950	1,506.032	15.69	0.6916	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,069.84170	2,036.858	14.71	0.8164	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			234.54170	251.758	14.71	0.1836	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,473.29410	1,443.749	15.86	0.6667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			587.99410	608.649	15.86	0.3333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,467.67930	1,438.221	15.87	0.6652	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			592.37930	613.121	15.87	0.3348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,155.77750	2,191.877	18.71	0.6572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			621.07750	606.977	18.71	0.3428	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			1,478.92710	1,449.289	15.85	0.6683	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			583.62710	604.189	15.85	0.3317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,611.13620	3,561.430	14.13	0.9711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			25.83620	26.330	14.13	0.0289	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			417.88110	434.924	15.51	0.2626	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,771.68110	1,738.724	15.51	0.7374	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,011.62460	2,047.172	18.49	0.6324	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			685.42460	670.972	18.49	0.3676	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			547.06740	567.040	15.79	0.3133	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,573.56740	1,543.540	15.79	0.6867	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			590.11290	611.477	15.89	0.3207	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,595.01290	1,566.677	15.89	0.6793	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,830.18370	1,798.355	15.55	0.7375	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			435.28370	453.155	15.55	0.2625	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,169.15940	2,205.506	18.68	0.6395	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			694.05940	680.706	18.68	0.3605	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			705.65070	692.871	18.83	0.3560	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			450.34210	469.093	15.58	0.2622	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,883.54210	1,852.993	15.58	0.7378	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,302.45070	2,338.971	18.83	0.6440	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			630.05040	652.655	15.97	0.3257	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,627.25040	1,600.555	15.97	0.6743	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			774.15150	760.935	18.59	0.3804	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,142.45150	2,178.335	18.59	0.6196	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			778.78970	765.502	18.57	0.3823	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,127.08970	2,162.902	18.57	0.6177	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,802.25620	5,840.864	22.20	0.8615	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			253.95620	243.464	22.20	0.1385	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			776.46960	763.211	18.58	0.3813	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,134.76960	2,170.611	18.58	0.6187	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,450.94720	2,488.337	18.97	0.6489	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			716.54720	704.937	18.97	0.3511	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			463.69150	485.053	15.59	0.2616	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,939.29150	1,911.654	15.59	0.7384	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			669.73540	693.375	16.05	0.3303	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,657.93540	1,632.575	16.05	0.6697	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			707.41090	731.918	16.11	0.3346	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,684.01090	1,659.818	16.11	0.6654	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			744.60550	770.938	16.17	0.3384	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,712.20550	1,690.238	16.17	0.6616	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			782.94380	809.396	16.22	0.3419	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,741.54380	1,720.096	16.22	0.6581	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			818.70650	845.970	16.27	0.3455	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,763.00650	1,742.670	16.27	0.6545	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			857.42880	885.685	16.33	0.3481	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,796.72880	1,777.785	16.33	0.6519	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			1,246.78550	1,233.470	17.82	0.4936	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,724.28550	1,758.070	17.82	0.5064	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,243.49600	1,230.219	17.82	0.4926	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,730.99600	1,764.819	17.82	0.5074	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,250.08520	1,236.731	17.81	0.4946	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,717.58520	1,751.331	17.81	0.5054	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,280.73570	1,267.221	18.02	0.4883	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,859.63570	1,893.421	18.02	0.5117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,400.01120	1,384.691	18.06	0.5056	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,843.11120	1,875.591	18.06	0.4944	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,406.70690	1,391.351	18.05	0.5074	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,829.80690	1,862.251	18.05	0.4926	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,403.35430	1,388.016	18.05	0.5065	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,836.45430	1,868.916	18.05	0.4935	0.00	0	0
Total \$ / R Option												0.00	0	2,994,968
Total \$ / R												1,937,419,383.80	141,619	3,831,735
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.67970		13.72920			0.0000	0.00	0	346
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.83420		13.88380			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.15360		14.20510			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	356
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			33,144.11500	30,922.218	17.30	0.4021	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			61,224.11500	63,952.218	17.30	0.5979	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			32,819.67400	30,614.786	17.32	0.3989	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			61,899.67400	64,644.786	17.32	0.6011	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			33,471.64570	31,232.915	17.27	0.4052	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			60,551.64570	63,262.915	17.27	0.5948	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			198,941.83380	202,501.247	19.65	0.8049	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			20,321.83380	18,921.247	19.65	0.1951	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			27,407.25290	25,716.987	18.96	0.2544	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			159,027.25290	162,296.987	18.96	0.7456	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			27,241.81600	25,558.775	18.98	0.2531	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			159,861.81600	163,138.775	18.98	0.7469	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			27,574.16930	25,876.333	18.94	0.2558	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			158,194.16930	161,456.333	18.94	0.7442	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			86,322.42010	83,890.333	16.88	0.4966	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			102,812.42010	105,530.333	16.88	0.5034	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			85,953.03760	83,529.773	16.89	0.4950	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			103,443.03760	106,169.773	16.89	0.5050	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			86,692.90710	84,252.536	16.86	0.4983	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			102,182.90710	104,892.536	16.86	0.5017	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												0.00	0	356
£ / R	On	17/09/2018	Foreign Exchange Future			18.17720		18.28050			0.0000	12,324,141.60	678	226,346
£ / R	On	14/12/2018	Foreign Exchange Future			18.45790		18.56170			0.0000	18,457,900.00	1,000	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.76730		18.87410			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.05890		19.16720			0.0000	0.00	0	6,543
Total £ / R Future												30,782,041.60	1,678	245,258
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			561.67600	505.523	15.62	0.4935	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			531.17600	578.323	15.62	0.5065	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			556.98560	501.397	15.64	0.4906	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			536.48560	584.197	15.64	0.5094	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			566.39570	509.674	15.61	0.4964	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			525.89570	572.474	15.61	0.5036	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,016.13530	945.831	15.33	0.5904	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			574.43530	607.931	15.33	0.4096	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,010.76250	940.678	15.33	0.5883	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			579.06250	612.778	15.33	0.4117	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,021.52450	951.004	15.32	0.5925	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			569.82450	603.104	15.32	0.4075	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,323.96610	1,256.163	15.97	0.6000	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			749.86610	788.863	15.97	0.4000	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,318.71550	1,251.075	15.98	0.5984	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			754.61550	793.775	15.98	0.4016	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,329.23330	1,261.261	15.96	0.6016	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			745.13330	783.961	15.96	0.3984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,505.52860	1,442.156	16.46	0.5877	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			968.32860	1,013.256	16.46	0.4123	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,500.57300	1,437.334	16.47	0.5864	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			973.37300	1,018.434	16.47	0.4136	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,510.50540	1,446.992	16.46	0.5890	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			963.30540	1,008.092	16.46	0.4110	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												30,782,041.60	1,678	245,258
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12520		0.12592			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12745		0.12819			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13243		0.13321			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			282.96950	262.853	19.12	0.3567	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			691.26950	743.253	19.12	0.6433	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			100.59060	92.337	21.31	0.1471	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,508.89060	1,572.737	21.31	0.8529	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			737.46110	691.781	16.14	0.7221	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			145.76110	172.181	16.14	0.2779	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,046.53610	1,005.735	16.45	0.7229	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			227.13610	260.335	16.45	0.2771	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			567.61720	544.414	18.90	0.4649	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			748.21720	799.014	18.90	0.5351	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,847.33180	1,772.564	13.65	0.9477	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			27.93180	27.164	13.65	0.0523	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,098.80420	1,071.804	18.39	0.5765	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			777.50420	828.704	18.39	0.4235	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			732.43170	712.455	19.64	0.4242	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,411.13170	1,469.355	19.64	0.5758	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,615.99890	1,571.466	16.21	0.7574	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			294.69890	328.366	16.21	0.2426	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			15.84920		15.92990			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.85240		15.93310			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.89920		15.97940			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.05670		16.13740			0.0000	6,310,283.10	393	134,783
€ / R	On	14/12/2018	Foreign Exchange Future			16.35320		16.43520			0.0000	0.00	0	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.68430		16.76900			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.00130		17.08850			0.0000	0.00	0	5,256
Total € / R Future												6,310,283.10	393	163,920
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			6.37090	6.153	16.69	0.0258	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,236.27090	1,155.353	16.69	0.9742	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			111.68590	135.991	15.29	0.3433	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			414.78590	358.391	15.29	0.6567	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			50.60710	62.987	14.78	0.1608	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			820.00710	752.187	14.78	0.8392	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			621.04080	573.978	15.27	0.5849	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			196.55560	178.821	17.63	0.2356	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			17.08750	17.447	14.43	0.0384	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			543.43040	500.415	15.47	0.5338	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			406.03040	443.715	15.47	0.4662	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			895.83850	953.266	16.95	0.6879	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			273.23850	249.966	16.95	0.3121	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,162.80500	1,225.486	17.60	0.7606	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			333.64080	367.278	15.27	0.4151	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,442.17190	3,520.732	21.24	0.9712	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			19.57190	17.432	21.24	0.0288	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			198.37050	180.495	17.61	0.2375	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,170.97050	1,233.796	17.61	0.7625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.99770	2.594	23.56	0.0047	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			2,645.20400	2,564.515	17.30	0.9839	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			7.80400	7.815	17.30	0.0161	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,904.48750	1,824.147	14.43	0.9616	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,179.15560	1,242.121	17.63	0.7644	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			200.20500	182.187	17.60	0.2394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,495.59770	5,575.894	23.56	0.9953	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,744.72630	1,808.230	17.80	0.7490	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			298.23240	279.832	17.82	0.2497	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,753.03240	1,816.632	17.82	0.7503	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			296.54560	278.244	17.83	0.2485	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,761.34560	1,825.044	17.83	0.7515	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			299.92630	281.430	17.80	0.2510	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,180.77350	1,131.987	14.81	0.6296	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			541.77350	577.687	14.81	0.3704	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,175.43130	1,126.831	14.82	0.6277	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			546.43130	582.532	14.82	0.3723	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,170.11580	1,121.702	14.83	0.6258	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			551.11580	587.402	14.83	0.3742	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,124.57500	1,086.145	15.35	0.5505	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			906.07500	954.845	15.35	0.4495	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,120.28060	1,081.998	15.36	0.5489	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			911.78060	960.698	15.36	0.4511	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,128.89280	1,090.316	15.34	0.5520	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			900.39280	949.016	15.34	0.4480	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												6,310,283.10	393	493,724
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.11480		10.16470			0.0000	0.00	0	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.23570		10.28520			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.36810		10.41930			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.49760		10.54870			0.0000	0.00	0	4,929
Total AU\$ / R Future												0.00	0	28,663
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,007.61960	1,051.105	15.47	0.8961	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			43.89250	37.456	15.44	0.1079	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			989.19250	1,032.656	15.44	0.8921	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			43.09890	36.673	15.45	0.1059	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			998.39890	1,041.873	15.45	0.8941	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			42.31960	35.905	15.47	0.1039	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			84.92510	75.856	15.21	0.1450	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,289.72510	1,330.156	15.21	0.8550	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			86.99920	77.741	15.17	0.1482	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,271.79920	1,312.041	15.17	0.8518	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			85.95640	76.793	15.19	0.1466	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,280.75640	1,321.093	15.19	0.8534	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	10.35	Put			438.07150	459.691	13.32	0.4712	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			502.73520	473.532	13.33	0.5254	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			443.43520	465.432	13.33	0.4746	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			498.13330	469.307	13.35	0.5220	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			448.83330	471.207	13.35	0.4780	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			507.37150	477.791	13.32	0.5288	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			871.83760	903.046	14.55	0.6032	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			407.53660	387.761	14.56	0.3945	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			878.83660	910.161	14.56	0.6055	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			413.56470	393.552	14.53	0.3991	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			864.86470	895.952	14.53	0.6009	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			410.53760	390.646	14.55	0.3968	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,663
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.43010		10.46870			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			1,051.48410	1,014.582	13.04	0.8676	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			62.78410	64.482	13.04	0.1324	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,042.98260	1,006.134	13.04	0.8650	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			64.28260	66.034	13.04	0.1350	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,060.01410	1,023.057	13.03	0.8701	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			61.31410	62.957	13.03	0.1299	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			13.91150		13.99220			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.18300		14.26470			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.77590		14.86270			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			129.35280	117.419	17.62	0.1898	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,167.15280	1,235.919	17.62	0.8102	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			128.04800	116.238	17.64	0.1881	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,175.84800	1,244.738	17.64	0.8119	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			126.75800	115.070	17.67	0.1864	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,184.55800	1,253.570	17.67	0.8136	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,230.42180	1,163.660	14.57	0.7772	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			175.72180	190.660	14.57	0.2228	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,222.65880	1,156.075	14.56	0.7750	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			177.95880	193.075	14.56	0.2250	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,238.20910	1,171.271	14.57	0.7794	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			173.50910	188.271	14.57	0.2206	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			953.81630	914.764	15.34	0.5400	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			811.11630	858.864	15.34	0.4600	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			949.42720	910.568	15.35	0.5383	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			816.72720	864.668	15.35	0.4617	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			945.05680	906.396	15.36	0.5365	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			822.35680	870.496	15.36	0.4635	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			2.06980		2.09050			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.08670		2.10750			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12120		2.14290			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			888.77040	1,021.300	15.16	0.6647	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			363.78260	293.577	15.28	0.3137	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			958.78260	1,095.576	15.28	0.6863	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			426.00370	347.074	15.04	0.3580	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			821.00370	949.074	15.04	0.6420	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			393.77040	319.300	15.16	0.3353	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			146.62900	164.818	13.98	0.1521	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,136.61630	1,949.205	13.95	0.8350	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			161.61630	182.205	13.95	0.1650	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,052.81950	1,868.006	13.93	0.8215	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			177.81950	201.006	13.93	0.1785	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,221.62900	2,031.818	13.98	0.8479	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,175.32570	2,015.939	14.66	0.7088	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			546.32570	603.939	14.66	0.2912	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,108.61980	1,950.654	14.66	0.6967	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			579.61980	638.654	14.66	0.3033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,243.30890	2,082.498	14.66	0.7207	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			514.30890	570.498	14.66	0.2793	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			2.15530		2.17340			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.19600		2.21480			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28460		2.30230			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			155.12060	128.124	16.77	0.1489	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,921.12060	2,075.124	16.77	0.8511	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			145.16640	119.658	16.95	0.1397	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,011.16640	2,166.658	16.95	0.8603	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			135.96160	111.846	17.14	0.1311	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,101.96160	2,258.846	17.14	0.8689	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			319.87060	365.905	14.03	0.2699	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,597.72750	1,457.773	14.04	0.7132	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			349.72750	397.773	14.04	0.2868	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,529.40390	1,391.483	14.06	0.6959	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			381.40390	431.483	14.06	0.3041	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,667.87060	1,525.905	14.03	0.7301	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,299.78070	2,182.740	15.43	0.6939	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			676.78070	736.740	15.43	0.3061	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,234.78320	2,120.483	15.44	0.6829	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			711.78320	774.483	15.44	0.3171	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,173.62620	2,059.424	15.45	0.6719	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			750.62620	813.424	15.45	0.3281	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			1.74540		1.75190			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.76780		1.77410			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81290		1.81930			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			254.88360	235.290	18.25	0.2659	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,235.88360	1,281.290	18.25	0.7341	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			235.43210	217.026	18.42	0.2483	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,316.43210	1,363.026	18.42	0.7517	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			276.07830	255.072	18.07	0.2845	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,157.07830	1,201.072	18.07	0.7155	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,154.29950	2,092.712	15.41	0.8805	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			113.29950	114.712	15.41	0.1195	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,066.37630	2,005.084	15.32	0.8694	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			125.37630	127.084	15.32	0.1306	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,243.22830	2,181.380	15.51	0.8908	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			102.22830	103.380	15.51	0.1092	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,446.87570	1,408.885	16.06	0.6051	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			853.87570	879.885	16.06	0.3949	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,398.77120	1,361.741	16.16	0.5910	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			905.77120	932.741	16.16	0.4090	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,496.53050	1,457.573	15.97	0.6192	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			803.53050	828.573	15.97	0.3808	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			0.13380		0.13440			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13340		0.13400			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13070		0.13130			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			1.68890		1.69770			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.71390		1.72280			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76670		1.77520			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			9.38190		9.45720			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.49220		9.56790			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.72880		9.80650			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			114.23820	95.626	15.71	0.2397	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			577.03820	633.726	15.71	0.7603	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			112.18430	93.852	15.73	0.2360	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			584.98430	641.952	15.73	0.7640	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			110.16780	92.110	15.76	0.2323	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			592.96780	650.210	15.76	0.7677	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			755.81770	693.764	13.59	0.7589	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			117.91770	131.564	13.59	0.2411	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			748.29680	686.488	13.59	0.7552	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			120.39680	134.288	13.59	0.2448	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			763.37390	701.080	13.59	0.7627	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			115.47390	128.880	13.59	0.2373	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			538.80930	503.053	15.42	0.4791	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			652.30930	694.253	15.42	0.5209	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			534.92980	499.385	15.43	0.4765	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			658.42980	700.585	15.43	0.5235	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			542.71120	506.742	15.41	0.4816	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			646.21120	687.942	15.41	0.5184	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			1.31940		1.32330			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32800		1.33000			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33800		1.34640			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			467.00000	506.000		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			567.00000	606.000		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			367.00000	406.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			700.00000	680.000		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			600.00000	580.000		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			800.00000	780.000		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			264.00000	180.000		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			164.00000	80.000		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			364.00000	280.000		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			1.32880		1.33150			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			1.17380		1.17540			0.0000	0.00	0	2,723
Total QUANTO € / \$ Future												0.00	0	2,723
Total QUANTO € / \$												0.00	0	2,723
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		7.98750	0.12321	7.94170			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	0.12321	331.56690	443.101	14.93	0.1542	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12321	7,014.56690	6,668.101	14.93	0.8458	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12321	316.10400	425.127	14.88	0.1495	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12321	7,099.10400	6,750.127	14.88	0.8505	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12321	347.56010	461.597	14.98	0.1590	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12321	6,930.56010	6,586.597	14.98	0.8410	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12321	1,562.19770	1,784.269	16.89	0.4051	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12321	3,845.19770	3,609.269	16.89	0.5949	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			10.05170		10.09340			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.18570		10.22770			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.46420		10.50740			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			317.78530	292.017	13.92	0.5441	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			224.38530	240.317	13.92	0.4559	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			312.64580	287.104	13.93	0.5382	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			229.24580	245.404	13.93	0.4618	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			322.98530	296.991	13.90	0.5501	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			219.58530	235.291	13.90	0.4499	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			939.46950	901.490	13.26	0.8328	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			81.76950	85.790	13.26	0.1672	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			931.33670	893.439	13.26	0.8298	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			83.63670	87.739	13.26	0.1702	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			947.63200	909.576	13.26	0.8357	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			79.93200	83.876	13.26	0.1643	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			350.90740	366.734	14.08	0.3484	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			860.10070	832.122	14.06	0.6571	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			342.70070	357.922	14.06	0.3429	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			854.00480	826.514	14.07	0.6544	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			346.60480	362.314	14.07	0.3456	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			848.30740	820.934	14.08	0.6516	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			2.85830		2.83470			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.78340		2.76060			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.63530		2.61340			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,775
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.34390	5.914	20.32	0.0525	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			531.64390	507.614	20.32	0.9475	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.98290	5.504	20.32	0.0494	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			541.28290	517.204	20.32	0.9506	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.72590	6.351	20.31	0.0559	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			522.02590	498.051	20.31	0.9441	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			71.99840	77.351	19.48	0.3373	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			281.39840	263.952	19.48	0.6627	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			69.57750	74.760	19.52	0.3285	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			288.97750	271.360	19.52	0.6715	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			74.49510	80.024	19.44	0.3462	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			273.89510	256.624	19.44	0.6538	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			19.63220	21.153	20.75	0.0917	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			936.23220	915.853	20.75	0.9083	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			19.05660	20.537	20.75	0.0894	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			945.65660	925.237	20.75	0.9106	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			20.22380	21.786	20.75	0.0940	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			926.82380	906.486	20.75	0.9060	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			1.32490		1.33250			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28120		1.28760			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19700		1.20130			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 974 511 708.50	143,690	1,293,947
Total Options												0.00	0	3,324,772
Grand Total:												1,974,511,708.50	143,690	4,618,719