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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/07/2018 Foreign Exchange Future			13.28070		13.32580			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.28420		13.32750			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.29100		13.33440			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.29280		13.33610			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.29620		13.33960			0.0000	9,307,340.00	700	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.30300		13.34640			0.0000	0.00	0	3,367
\$ / R On 02/08/2018 Foreign Exchange Future			13.30650		13.34980			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.31500		13.35840			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.32530		13.36870			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.32870		13.37210			0.0000	653,106.30	49	5,619
\$ / R On 20/08/2018 Foreign Exchange Future			13.33730		13.38070			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.35620		13.39950			0.0000	0.00	0	3,404
\$ / R On 03/09/2018 Foreign Exchange Future			13.36140		13.40460			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.37850		13.42170			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.38540		13.42850			0.0000	519,808,623.60	38,834	516,202
\$ / R On 25/09/2018 Foreign Exchange Future			13.39900		13.44230			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.40410		13.44750			0.0000	0.00	0	4,137
\$ / R On 02/10/2018 Foreign Exchange Future			13.41090		13.45440			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.42790		13.51750			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.45020		13.49400			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.45710		13.50080			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			13.46060		13.50430			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.46230		13.50600			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.46920		13.51290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.48300		13.52660			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.48820		13.53170			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.51230		13.55580			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.53130		13.57460			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.53650		13.57980			0.0000	717,434.50	53	71,927
\$ / R	On	21/12/2018	Foreign Exchange Future			13.54850		13.59180			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.56580		13.60900			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.56920		13.61240			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.61740		13.66030			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.61910		13.66200			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.64140		13.68420			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.66710		13.70980			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.69800		13.74050			0.0000	0.00	0	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			13.71340		13.75590			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.71680		13.75930			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.72370		13.76610			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.77200		13.81410			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.82600		13.86740			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.83120		13.87250			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.85040		13.89140			0.0000	0.00	0	15,410
\$ / R	On	28/06/2019	Foreign Exchange Future			13.87480		13.91550			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.88000		13.92070			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.88350		13.92410			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.93400		13.97470			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.93590		13.97650			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.99020		14.03110			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.99580		14.03670			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.02200		14.06300			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.04820		14.08930			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.05200		14.09310			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.10630		14.14760			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.16060		14.20220			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.16620		14.20780			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.18680		14.22850			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.22050		14.26230			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.22420		14.26610			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.27850		14.32060			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.33650		14.37890			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.39460		14.43720			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.44510		14.48790			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.50880		14.55190			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.52750		14.57070			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.61840		14.66230			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			14.72900		14.77300			0.0000	0.00	0	0
Total \$ / R Future												530,486,504.40	39,636	812,846
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			394.29360	430.339	16.14	0.9849	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			10.09360	1.039	16.14	0.0151	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			489.80970	526.830	18.72	0.9273	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			17.30970	11.030	18.72	0.0727	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,385.67570	2,429.034	27.30	0.9998	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.07570	0.034	27.30	0.0002	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			2.94500	1.856	20.96	0.0113	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,118.54500	1,160.856	20.96	0.9887	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,605.64440	2,649.018	28.27	0.9999	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.04440	0.018	28.27	0.0001	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			862.16710	902.849	18.88	0.9762	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			6.56710	3.849	18.88	0.0238	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			92.31200	71.099	15.78	0.2993	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			256.21200	278.298	15.78	0.7007	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			959.78440	1,001.045	19.65	0.9779	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			5.88440	3.845	19.65	0.0221	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.93410	0.668	19.08	0.0043	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,280.53410	1,236.868	19.08	0.9957	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			213.70380	181.367	15.16	0.5525	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			124.10380	135.167	15.16	0.4475	0.00	0	20,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			281.06300	301.913	15.76	0.6563	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			127.46300	104.913	15.76	0.3437	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,973.89130	3,017.197	29.04	0.9991	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.29130	0.197	29.04	0.0009	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,474.05810	2,517.350	26.22	0.9984	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.45810	0.350	26.22	0.0016	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			398.73770	359.894	14.27	0.7712	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			52.33770	56.894	14.27	0.2288	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			511.16900	541.238	16.90	0.8311	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			57.56900	44.238	16.90	0.1689	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			11.61480	10.657	13.66	0.0578	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			701.41480	657.157	13.66	0.9422	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			75.03950	61.114	17.06	0.1905	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			576.63950	606.114	17.06	0.8095	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,822.27200	2,865.565	25.81	0.9978	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.67200	0.565	25.81	0.0022	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			7.03160	6.736	16.03	0.0306	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,045.43160	1,001.736	16.03	0.9694	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,271.50410	1,309.889	19.04	0.9498	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			20.20410	15.189	19.04	0.0502	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			361.65150	381.955	15.90	0.6257	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			183.75150	160.655	15.90	0.3743	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			309.95320	328.167	15.63	0.5796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			212.05320	186.867	15.63	0.4204	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			227.58870	201.342	15.50	0.4447	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			285.48870	302.642	15.50	0.5553	0.00	0	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			379.19860	399.793	15.84	0.6173	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			199.89860	177.093	15.84	0.3827	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,653.71090	2,696.463	20.56	0.9918	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.21090	2.663	20.56	0.0082	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			532.23680	496.638	14.73	0.7012	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			132.73680	140.438	14.73	0.2988	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			464.60860	486.425	16.12	0.6326	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			214.10860	192.625	16.12	0.3674	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			572.35430	597.095	16.56	0.6944	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			171.85430	153.295	16.56	0.3056	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,172.99470	3,216.105	23.25	0.9936	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.49470	2.304	23.25	0.0064	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			30.56440	32.810	14.26	0.0952	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			965.16440	924.210	14.26	0.9048	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			280.71420	294.408	15.15	0.4501	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			402.41420	372.908	15.15	0.5499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			442.26120	411.376	15.02	0.5758	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			263.76120	275.976	15.02	0.4242	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,933.06290	1,889.549	16.21	0.9874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			4.56290	4.149	16.21	0.0126	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,586.44550	1,542.517	14.53	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			7.94550	7.117	14.53	0.0226	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,438.70230	1,394.504	13.81	0.9706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			10.20230	9.104	13.81	0.0294	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,734.73600	1,691.016	15.25	0.9825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			6.23600	5.616	15.25	0.0175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,833.82650	1,790.219	15.73	0.9851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			5.32650	4.819	15.73	0.0149	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,153.26390	1,110.702	13.81	0.9291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			24.76390	25.302	13.81	0.0709	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,952.92510	1,909.428	16.31	0.9878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			4.42510	4.028	16.31	0.0122	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			94.96770	99.851	14.29	0.2104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			753.46770	715.251	14.29	0.7896	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			396.18820	414.107	15.52	0.5383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			324.68820	299.507	15.52	0.4617	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			102.06260	107.658	14.34	0.2224	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			730.56260	693.058	14.34	0.7776	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			20.89670	21.245	13.76	0.0613	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,199.39670	1,156.645	13.76	0.9387	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,537.12850	1,493.117	14.29	0.9754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			8.62850	7.717	14.29	0.0246	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			992.11250	950.598	13.99	0.8863	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	12.48	Put		43.61250	45.198	13.99	0.1137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		824.31300	784.748	14.19	0.8231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		75.81300	79.348	14.19	0.1769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		241.02990	252.409	14.95	0.4008	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		469.52990	437.809	14.95	0.5992	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,080.61860	1,038.448	13.89	0.9117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		32.11860	33.048	13.89	0.0883	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		162.10830	170.363	14.64	0.3084	0.00	0	73,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		590.60830	555.763	14.64	0.6916	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		672.38090	635.877	14.46	0.7443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		123.88090	130.477	14.46	0.2557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		458.88330	478.649	15.79	0.5806	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		287.38330	264.049	15.79	0.4194	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,258.50000	5,215.400	22.42	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	22.42	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		906.54510	865.893	14.09	0.8567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		58.04510	60.493	14.09	0.1433	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,619.61810	1,655.967	19.03	0.9141	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		48.11810	41.367	19.03	0.0859	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,062.70180	1,020.647	13.91	0.9069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		34.20180	35.247	13.91	0.0931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		458.47980	427.089	14.98	0.5898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		249.97980	261.689	14.98	0.4102	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		0.00000	494.334	14.80	0.6458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		0.00000	208.934	14.80	0.3542	522,335.25	2,500	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		1,343.49960	1,378.065	18.54	0.8748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		71.99960	63.465	18.54	0.1252	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		175.01240	158.353	16.85	0.2773	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		746.51240	772.953	16.85	0.7227	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		58.45900	50.728	18.82	0.1028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,489.95900	1,525.328	18.82	0.8972	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		57.65290	49.996	18.84	0.1015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,499.15290	1,534.596	18.84	0.8985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		59.27730	51.471	18.81	0.1041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,480.77730	1,516.071	18.81	0.8959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,430.68110	2,387.446	18.61	0.9941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		2.18110	2.046	18.61	0.0059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		974.75170	933.391	14.01	0.8807	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		46.25170	47.991	14.01	0.1193	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,721.54960	2,762.612	20.79	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		10.04960	8.012	20.79	0.0191	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		693.86060	656.974	14.41	0.7570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		115.36060	121.574	14.41	0.2430	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,622.99100	2,663.735	20.60	0.9784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		11.49100	9.135	20.60	0.0216	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		617.11800	581.701	14.58	0.7095	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	12.96	Put			148.61800	156.301	14.58	0.2905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,751.09800	1,788.315	19.24	0.9284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			39.59800	33.715	19.24	0.0716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			244.83610	223.815	16.13	0.3683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			546.33610	568.415	16.13	0.6317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			881.50720	841.157	14.12	0.8470	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			63.00720	65.757	14.12	0.1530	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,554.12830	2,594.696	20.50	0.9763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.62830	10.096	20.50	0.0237	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,662.38990	2,703.229	20.66	0.9795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.88990	8.629	20.66	0.0205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			848.60990	808.694	14.16	0.8336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			70.10990	73.294	14.16	0.1664	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			491.75470	512.426	15.92	0.6008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			270.25470	247.826	15.92	0.3992	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,869.89800	2,911.371	21.14	0.9838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			8.39800	6.771	21.14	0.0162	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,595.22960	3,637.803	22.85	0.9923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.72960	3.203	22.85	0.0077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			386.44320	357.454	15.19	0.5246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			317.94320	332.054	15.19	0.4754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			287.68290	300.751	15.10	0.4476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			416.18290	386.151	15.10	0.5524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,685.25500	1,641.472	15.01	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			6.75500	6.072	15.01	0.0191	0.00	0	93,314
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,663.98040	2,704.557	20.90	0.9712	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			16.28040	13.557	20.90	0.0288	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			628.76840	593.630	14.71	0.6869	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			181.26840	189.530	14.71	0.3131	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			598.41500	620.505	16.27	0.6303	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			265.91500	244.605	16.27	0.3697	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			612.49130	634.898	16.32	0.6371	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			259.99130	238.998	16.32	0.3629	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,359.73880	3,401.766	21.61	0.9870	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.23880	5.866	21.61	0.0130	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,817.86490	2,858.579	21.13	0.9735	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			15.36490	12.679	21.13	0.0265	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			113.32050	117.933	14.30	0.2200	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			807.72050	768.833	14.30	0.7800	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.00000	459.372	15.55	0.5158	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			0.00000	377.272	15.55	0.4842	1,886,358.00	5,000	5,000
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,171.99420	1,201.233	17.68	0.7709	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			175.99420	161.433	17.68	0.2291	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,667.94470	1,701.473	18.73	0.8539	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			108.74470	98.573	18.73	0.1461	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			739.83030	762.370	16.43	0.6312	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		314.13030	292.970	16.43	0.3688	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,532.09830	3,572.307	20.87	0.9768	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		16.39830	12.907	20.87	0.0232	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,996.07010	3,035.123	20.71	0.9571	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		30.37010	25.723	20.71	0.0429	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		729.45000	694.574	14.68	0.6817	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		225.15000	233.973	14.68	0.3183	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		649.49280	670.317	16.14	0.5935	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		353.79280	330.917	16.14	0.4065	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		162.76620	168.511	14.39	0.2529	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		858.76620	820.811	14.39	0.7471	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,322.33540	3,362.275	21.14	0.9647	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		25.23540	21.475	21.14	0.0353	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		28.83910	27.725	14.39	0.0577	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,641.73910	1,596.925	14.39	0.9423	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		347.52080	325.287	16.23	0.3942	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		694.62080	716.087	16.23	0.6058	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,491.17000	1,522.443	18.24	0.8066	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		157.77000	145.443	18.24	0.1934	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		23.94850	23.519	15.04	0.0462	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,885.64850	1,841.719	15.04	0.9538	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,707.67740	2,664.208	17.03	0.9876	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		5.97740	6.008	17.03	0.0124	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		336.73260	347.935	15.02	0.3929	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		648.43260	616.135	15.02	0.6071	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,192.21870	3,231.169	21.11	0.9400	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		48.01870	43.469	21.11	0.0600	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		814.34140	779.090	14.66	0.6812	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		258.54140	266.790	14.66	0.3188	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		870.13360	893.324	16.57	0.6367	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		345.93360	325.625	16.57	0.3633	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		676.49090	696.406	16.02	0.5646	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		432.29090	408.707	16.02	0.4354	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,787.73860	3,827.727	22.22	0.9583	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		33.53860	30.027	22.22	0.0417	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		590.41740	607.869	15.68	0.5144	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		515.01740	489.169	15.68	0.4856	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,226.04270	2,260.681	19.25	0.8715	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		110.64270	101.981	19.25	0.1285	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		876.06900	841.601	14.62	0.6935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		256.26900	265.101	14.62	0.3065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		2,465.22920	2,500.928	19.62	0.8895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		95.02920	87.428	19.62	0.1105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		125.06070	128.305	14.19	0.1812	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,681.11670	1,711.923	18.33	0.8017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		179.54650	167.124	18.34	0.1970	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	14/12/2018	Foreign Exchange Option	15.09	Put			1,689.74650	1,720.624	18.34	0.8030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,672.49800	1,703.234	18.31	0.8003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,102.71950	1,128.328	17.07	0.6878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			302.51950	284.828	17.07	0.3122	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,359.30000	1,387.767	17.68	0.7456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			239.10000	224.267	17.68	0.2544	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			180.91670	168.423	18.33	0.1983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			78.86520	80.499	13.99	0.1263	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			500.08380	475.161	15.80	0.4710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			630.28380	648.661	15.80	0.5290	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,511.89600	2,547.807	19.69	0.8931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			91.69600	84.307	19.69	0.1069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			182.29800	169.734	18.31	0.1997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			73.13510	72.805	13.96	0.1166	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			503.85860	478.814	15.78	0.4738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			624.05860	642.314	15.78	0.5262	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,621.02100	1,651.324	18.22	0.7921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			190.82100	177.824	18.22	0.2079	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,408.66520	1,366.999	13.99	0.8737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			133.91040	123.966	18.92	0.1515	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,052.13860	2,085.606	18.95	0.8506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			131.93860	122.106	18.95	0.1494	122,105.60	1,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,064.18080	1,089.300	16.98	0.6777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			313.98080	295.800	16.98	0.3223	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,452.93510	1,409.305	13.96	0.8834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			168.47480	173.261	14.32	0.2269	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			470.87630	446.893	15.95	0.4494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			681.07630	700.393	15.95	0.5506	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			609.60700	580.850	15.35	0.5454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			479.80700	494.350	15.35	0.4546	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,034.11040	2,067.466	18.92	0.8485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			113.86680	105.099	19.25	0.1306	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			674.63540	693.832	15.94	0.5480	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			474.43540	450.332	15.94	0.4520	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,542.57560	1,499.005	14.11	0.8980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			62.77560	62.506	14.11	0.1020	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,068.27480	1,029.761	14.32	0.7731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			171.55380	159.547	18.43	0.1892	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,206.59460	2,240.974	19.20	0.8667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			116.39460	107.474	19.20	0.1333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,615.23220	1,571.712	14.22	0.9086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			55.43220	55.212	14.22	0.0914	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,234.06680	2,268.599	19.25	0.8694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			365.19440	376.979	15.01	0.3853	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,293.66080	1,321.454	17.53	0.7322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			253.46080	237.954	17.53	0.2678	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,400.78430	1,429.659	17.77	0.7536	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			230.58430	216.159	17.77	0.2464	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,741.75380	1,773.047	18.43	0.8108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			257.20020	241.517	17.49	0.2713	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,285.52300	1,313.228	17.51	0.7304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			255.32300	239.728	17.51	0.2696	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,149.56020	1,175.734	17.19	0.6995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			289.36020	272.234	17.19	0.3005	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			724.99440	693.479	15.01	0.6147	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			364.61110	344.402	16.60	0.3654	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,633.51780	1,590.010	14.25	0.9111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			53.71780	53.510	14.25	0.0889	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,017.65280	979.823	14.38	0.7542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			187.85280	193.323	14.38	0.2458	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,277.40020	1,305.017	17.49	0.7287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			45.82590	45.682	14.40	0.0772	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			791.95120	759.043	14.83	0.6512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			312.15120	322.543	14.83	0.3488	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,865.70100	1,822.345	14.62	0.9380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			35.90100	35.845	14.62	0.0620	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			914.81110	937.902	16.60	0.6346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			586.70070	558.554	15.42	0.5307	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,476.29760	1,505.875	17.95	0.7674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			216.09760	202.375	17.95	0.2326	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,105.30480	1,066.331	14.28	0.7862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			155.50480	159.831	14.28	0.2138	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,725.62590	1,682.182	14.40	0.9228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			402.02330	380.414	16.35	0.3959	49,453.79	130	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			379.18860	391.328	15.05	0.3945	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			708.98860	677.828	15.05	0.6055	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,612.48240	1,642.714	18.21	0.7907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			192.28240	179.213	18.21	0.2093	89,606.75	500	16,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			506.90070	522.054	15.42	0.4693	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			100.95790	103.354	14.09	0.1536	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			787.63650	808.777	16.26	0.5918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			417.43650	395.277	16.26	0.4082	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			687.54710	706.976	15.97	0.5533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			467.34710	443.476	15.97	0.4467	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			822.22330	843.914	16.35	0.6041	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			851.37220	817.341	14.68	0.6815	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			356.02810	367.578	14.98	0.3793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			735.82810	704.078	14.98	0.6207	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,518.69290	1,548.649	18.04	0.7748	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			208.49290	195.149	18.04	0.2252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,300.75790	1,259.854	14.09	0.8464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,204.86070	1,164.805	14.19	0.8188	0.00	0	230,784

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	11.64	Call		1,969.68530	1,926.386	14.78	0.9474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		29.88530	29.886	14.78	0.0526	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,703.84750	3,743.514	21.94	0.9480	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		43.64750	40.014	21.94	0.0520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		271.57220	280.841	14.68	0.3185	0.00	0	175,030
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		362.28110	373.796	14.96	0.3775	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		754.08110	722.296	14.96	0.6225	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		1,401.41380	1,429.975	17.71	0.7465	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		243.21380	228.475	17.71	0.2535	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		701.12510	670.501	15.11	0.5928	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		409.32510	422.001	15.11	0.4072	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		1,327.38460	1,355.212	17.54	0.7319	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		259.18460	243.712	17.54	0.2681	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		894.07860	860.104	14.62	0.6829	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		285.07860	294.305	14.62	0.3171	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		986.75950	1,010.066	16.61	0.6396	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		375.75950	355.866	16.61	0.3604	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		697.64190	716.560	15.86	0.5412	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		506.64190	482.360	15.86	0.4588	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,018.22000	4,057.845	22.34	0.9472	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		47.22000	43.645	22.34	0.0528	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,384.88490	3,423.293	21.09	0.9282	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		63.88490	59.093	21.09	0.0718	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		249.31910	257.557	14.47	0.2886	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		961.71910	926.757	14.47	0.7114	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		290.45820	299.252	14.56	0.3018	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,000.75820	966.651	14.56	0.6982	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		237.91560	243.959	14.41	0.2612	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,109.91560	1,073.059	14.41	0.7388	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		972.84540	939.219	14.63	0.6850	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		310.84540	320.119	14.63	0.3150	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		1,119.27460	1,142.724	16.80	0.6453	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		401.27460	381.824	16.80	0.3547	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,696.68460	1,724.027	17.97	0.7478	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		280.88460	265.427	17.97	0.2522	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		1,234.94490	1,258.398	16.97	0.6488	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		424.74490	405.498	16.97	0.3512	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		272.08140	278.635	14.50	0.2720	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,151.88140	1,115.735	14.50	0.7280	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,041.61500	1,008.294	14.66	0.6873	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		331.81500	341.194	14.66	0.3127	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,004.25440	1,964.098	13.91	0.9129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		63.75440	66.098	13.91	0.0871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,779.44630	1,739.719	14.03	0.8767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		98.94630	101.719	14.03	0.1233	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,276.48470	2,235.810	13.76	0.9451	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	11.50	Put			35.98470	37.810	13.76	0.0549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,416.75240	3,374.126	15.16	0.9899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.25240	6.126	15.16	0.0101	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			598.70430	574.959	16.18	0.4508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			908.20430	926.959	16.18	0.5492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,210.01330	1,232.472	16.85	0.6294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			470.51330	450.472	16.85	0.3706	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,242.56090	1,206.110	14.47	0.7435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			262.06090	268.110	14.47	0.2565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			551.75890	565.037	15.29	0.4176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			842.25890	813.036	15.29	0.5824	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,583.28740	1,609.178	17.64	0.7031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			363.78740	347.178	17.64	0.2969	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,779.91360	1,805.768	17.97	0.7351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			320.41360	303.768	17.97	0.2649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,057.69600	2,017.435	13.88	0.9201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			57.19600	59.435	13.88	0.0799	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,988.01320	2,015.572	18.28	0.7653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			278.51320	263.572	18.28	0.2347	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,079.59950	1,100.418	16.57	0.5974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			520.09950	498.418	16.57	0.4026	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			709.56800	683.210	15.72	0.5142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			719.06800	735.210	15.72	0.4858	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,451.31810	1,412.880	14.26	0.8045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			180.81810	184.880	14.26	0.1955	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			666.68210	641.294	15.89	0.4903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			786.18210	803.294	15.89	0.5097	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			837.48300	808.348	15.30	0.5801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			556.98300	570.348	15.30	0.4199	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			297.82780	282.089	18.13	0.2488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,887.32780	1,914.089	18.13	0.7512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			301.18670	285.310	18.11	0.2512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,870.68670	1,897.310	18.11	0.7488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,064.42560	2,092.562	18.39	0.7754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			264.92560	250.562	18.39	0.2246	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			299.50210	283.696	18.12	0.2500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,879.00210	1,905.696	18.12	0.7500	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			128.98310	132.255	14.11	0.1492	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,674.88310	1,635.655	14.11	0.8508	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,356.67170	1,380.133	17.14	0.6529	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			445.97170	426.933	17.14	0.3471	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			352.87390	360.817	14.67	0.3099	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,112.17390	1,077.617	14.67	0.6901	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			374.15060	383.941	14.73	0.3210	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,090.25060	1,057.641	14.73	0.6790	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,492.01550	1,515.341	17.30	0.6578	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			466.11550	447.341	17.30	0.3422	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			343.91460	351.279	14.65	0.2900	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,238.01460	1,203.279	14.65	0.7100	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,187.47770	1,153.244	14.71	0.6932	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			373.37770	381.244	14.71	0.3068	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			599.11290	612.086	15.35	0.4131	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			923.21290	894.086	15.35	0.5869	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,259.85650	1,226.720	14.77	0.6961	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			392.45650	400.720	14.77	0.3039	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,626.71120	1,649.741	17.46	0.6624	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			484.11120	465.741	17.46	0.3376	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			447.61470	456.835	14.87	0.3321	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,175.01470	1,142.835	14.87	0.6679	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			136.91760	139.839	13.80	0.1430	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,869.41760	1,831.039	13.80	0.8570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			499.35360	509.672	15.00	0.3501	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,481.18330	1,502.511	17.14	0.6290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			552.58330	532.911	17.14	0.3710	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,116.41140	2,141.577	18.17	0.7266	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			387.81140	371.977	18.17	0.2734	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,367.95080	2,394.673	18.51	0.7566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,213.29600	1,180.345	14.87	0.6721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,454.12600	1,419.254	14.62	0.7455	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			312.72600	318.854	14.62	0.2545	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,058.83030	2,083.614	18.09	0.7191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			400.23030	384.014	18.09	0.2809	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,150.75360	1,120.072	15.00	0.6499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.10630	9.998	12.91	0.0157	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,785.29800	1,749.852	14.07	0.8312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			173.89800	179.452	14.07	0.1688	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,304.61220	1,270.874	14.77	0.7016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			393.21220	400.474	14.77	0.2984	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			451.89600	459.945	14.87	0.3279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,304.02800	1,323.763	16.80	0.5940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			615.42800	594.163	16.80	0.4060	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,266.44350	2,292.559	18.37	0.7450	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			357.84350	342.959	18.37	0.2550	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,211.50630	3,170.398	12.91	0.9843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,149.85740	1,167.956	16.50	0.5592	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			852.70970	826.347	15.86	0.5247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			841.30970	855.947	15.86	0.4753	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			678.10100	655.268	16.52	0.4391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,156.70100	1,174.868	16.52	0.5609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			339.35080	325.073	18.51	0.2434	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			872.93010	846.249	15.80	0.5341	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			811.53010	825.849	15.80	0.4659	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			674.96580	652.202	16.53	0.4375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,163.56580	1,181.802	16.53	0.5625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			681.25740	658.356	16.50	0.4408	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			408.10880	415.323	14.79	0.3008	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,323.60880	1,290.123	14.79	0.6992	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,752.16160	1,774.840	17.59	0.6671	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			497.66160	479.639	17.59	0.3329	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			484.79150	494.013	14.92	0.3370	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,215.49150	1,184.013	14.92	0.6630	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,811.44180	2,839.139	19.00	0.7905	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			295.54180	282.639	19.00	0.2095	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,084.97880	1,055.206	15.27	0.6125	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			610.87880	621.706	15.27	0.3875	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			426.39880	434.162	14.88	0.2976	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,401.09880	1,368.161	14.88	0.7024	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,886.20030	1,908.692	17.77	0.6690	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			520.90030	502.692	17.77	0.3310	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			525.08120	533.178	15.04	0.3412	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,261.58120	1,229.078	15.04	0.6588	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,027.76900	2,050.185	17.99	0.6725	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			538.86900	520.385	17.99	0.3275	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			443.02720	450.608	14.97	0.2944	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,474.12720	1,440.808	14.97	0.7056	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			563.79150	572.268	15.17	0.3444	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,310.49150	1,278.068	15.17	0.6556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,259.63620	1,229.588	15.41	0.6303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			646.63620	657.588	15.41	0.3697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,254.68400	1,224.693	15.42	0.6286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			651.68400	662.693	15.42	0.3714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,264.61390	1,234.502	15.40	0.6320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			641.61390	652.502	15.40	0.3680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,334.06890	3,291.835	12.99	0.9748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			21.06890	19.835	12.99	0.0252	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,837.47750	1,804.659	14.51	0.7906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			274.47750	282.659	14.51	0.2094	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,306.61850	2,330.580	18.35	0.6991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			499.61850	482.580	18.35	0.3009	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			457.15190	464.816	15.03	0.2909	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,546.45190	1,513.015	15.03	0.7091	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,151.06350	2,174.063	18.14	0.6733	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			560.36350	542.263	18.14	0.3267	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			596.80100	605.593	15.29	0.3458	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,359.90100	1,327.593	15.29	0.6542	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			637.46950	646.410	15.41	0.3503	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,395.06950	1,362.710	15.41	0.6497	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,618.69280	1,585.195	15.09	0.7124	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			471.09280	478.895	15.09	0.2876	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,298.94860	2,322.442	18.34	0.6767	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			576.54860	558.742	18.34	0.3233	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			594.73290	577.099	18.49	0.3220	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			482.86980	490.853	15.14	0.2844	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,685.06980	1,651.453	15.14	0.7156	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,422.53290	2,446.499	18.49	0.6780	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			673.76180	683.171	15.51	0.3522	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,441.56180	1,409.371	15.51	0.6478	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			664.88060	645.664	18.24	0.3493	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,236.38060	2,258.864	18.24	0.6507	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,964.18330	5,995.140	21.59	0.8862	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			192.68330	181.940	21.59	0.1138	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			662.75760	643.590	18.25	0.3484	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,244.25760	2,266.790	18.25	0.6516	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			660.64290	641.525	18.26	0.3474	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,252.14290	2,274.725	18.26	0.6526	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,560.95190	2,585.181	18.64	0.6797	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			613.25190	595.681	18.64	0.3203	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			494.20910	502.375	15.17	0.2809	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,756.50910	1,722.875	15.17	0.7191	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			709.63370	719.348	15.61	0.3540	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,485.73370	1,453.548	15.61	0.6460	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			744.12590	755.008	15.71	0.3560	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,524.72590	1,493.508	15.71	0.6440	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			778.48670	788.721	15.78	0.3573	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,567.38670	1,535.221	15.78	0.6427	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			812.04370	822.482	15.85	0.3584	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,609.24370	1,577.082	15.85	0.6416	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			843.94990	854.312	15.90	0.3600	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,641.84990	1,609.412	15.90	0.6400	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			876.11990	887.858	15.97	0.3603	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,688.01990	1,656.658	15.97	0.6397	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,149.33770	1,123.954	17.43	0.4755	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,758.63770	1,776.455	17.43	0.5245	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,155.61810	1,130.122	17.41	0.4776	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,744.91810	1,762.622	17.41	0.5224	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,152.46870	1,127.033	17.42	0.4766	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,751.76870	1,769.533	17.42	0.5234	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,886.36290	1,904.776	17.58	0.5294	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,178.66290	1,153.176	17.58	0.4706	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,290.91740	1,264.433	17.58	0.4892	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,857.91740	1,875.433	17.58	0.5108	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,287.72680	1,261.301	17.59	0.4883	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,864.72680	1,882.301	17.59	0.5117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,284.55450	1,258.171	17.60	0.4873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,871.55450	1,889.170	17.60	0.5127	0.00	0	0
Total \$ / R Option												2,669,859.39	9,130	3,097,530
Total \$ / R												533,156,363.79	48,766	3,910,376
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			13.38540		13.42850				0.0000	0.00	0	340
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.53650		13.57980				0.0000	0.00	0	15
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			13.69800		13.74050				0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.85040		13.89140				0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	355
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			17,284.63210	15,633.503	16.88	0.2744		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			75,434.63210	78,093.503	16.88	0.7256		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			17,070.52470	15,434.275	16.90	0.2714		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			76,220.52470	78,894.275	16.90	0.7286		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			17,501.23900	15,835.327	16.85	0.2773		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			74,651.23900	77,295.327	16.85	0.7227		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			220,659.46380	224,097.350	19.20	0.8667		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			11,639.46380	10,747.350	19.20	0.1333		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			16,518.54150	15,351.372	18.50	0.1829		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			178,538.54150	181,701.372	18.50	0.8171		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			16,394.18810	15,233.527	18.52	0.1817		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			179,414.18810	182,583.527	18.52	0.8183		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			16,643.66250	15,469.960	18.49	0.1842		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			177,663.66250	180,819.960	18.49	0.8158		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			60,551.33980	58,159.858	16.15	0.4549		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			89,501.33980	91,359.858	16.15	0.5451		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			60,209.88690	57,827.115	16.17	0.4529		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			90,159.88690	92,027.115	16.17	0.5471		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			60,894.34930	58,494.593	16.13	0.4569		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			88,844.34930	90,694.593	16.13	0.5431		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			67,810.09950	65,526.816	16.52	0.4391		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			115,670.09950	117,486.816	16.52	0.5609		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			67,496.58140	65,220.158	16.53	0.4375		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			116,356.58140	118,180.158	16.53	0.5625		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			68,125.73550	65,835.576	16.50	0.4408		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			114,985.73550	116,795.576	16.50	0.5592		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	355
£ / R	On	17/09/2018	Foreign Exchange Future			17.71230		17.80440			0.0000	5,490,813.00	310	226,333
£ / R	On	14/12/2018	Foreign Exchange Future			17.98250		18.07520			0.0000	13,127,225.00	730	8,157
£ / R	On	18/03/2019	Foreign Exchange Future			18.28090		18.37470			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.56460		18.65800			0.0000	0.00	0	6,156

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												18,618,038.00	1,040	245,578
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			271.25950	233.744	14.84	0.3292	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			716.85950	771.444	14.84	0.6708	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			268.32380	231.084	14.86	0.3262	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			723.92380	778.784	14.86	0.6738	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			274.22390	236.435	14.83	0.3321	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			709.82390	764.135	14.83	0.6679	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			658.57600	609.355	14.45	0.4864	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			703.37600	746.855	14.45	0.5136	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			654.37340	605.355	14.46	0.4841	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			709.17340	752.855	14.46	0.5159	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			662.79730	613.382	14.44	0.4887	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			697.59730	740.882	14.44	0.5113	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			955.46950	900.759	15.14	0.5216	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			880.76950	919.859	15.14	0.4784	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			950.91270	896.506	15.15	0.5198	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			886.21270	925.606	15.15	0.4802	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			960.04390	905.180	15.14	0.5233	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			875.34390	914.280	15.14	0.4767	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,147.73530	1,093.267	15.83	0.5210	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,119.73530	1,158.667	15.83	0.4790	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,143.36360	1,089.109	15.83	0.5197	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,125.36360	1,164.509	15.83	0.4803	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,152.11410	1,097.432	15.82	0.5224	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,114.11410	1,152.832	15.82	0.4776	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												18,618,038.00	1,040	245,578
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11954		0.11990			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12168		0.12204			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12411		0.12447			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12644		0.12678			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			78.11930	71.432	18.47	0.1517	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,088.11930	1,117.832	18.47	0.8483	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			18.73730	19.067	21.28	0.0444	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,028.73730	2,065.467	21.28	0.9556	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			317.15780	304.123	16.09	0.4911	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			327.15780	350.523	16.09	0.5089	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			609.22290	601.384	16.39	0.5729	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			405.22290	433.384	16.39	0.4271	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			275.42570	269.027	18.26	0.3091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,071.42570	1,101.027	18.26	0.6909	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,257.02890	1,236.047	13.83	0.8786	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			53.02890	68.047	13.83	0.1214	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,012.66760	989.053	19.11	0.6150	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			565.96760	578.453	19.11	0.3850	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			627.74320	612.191	20.98	0.4279	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,181.04320	1,201.591	20.98	0.5721	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,624.82260	1,593.335	17.24	0.8212	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			178.12260	182.735	17.24	0.1788	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			721.63790	719.891	18.09	0.4708	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,044.03790	1,076.091	18.09	0.5292	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			447.38060	444.589	19.19	0.3223	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,769.78060	1,800.789	19.19	0.6777	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,145.62060	1,144.022	16.56	0.6585	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			468.02060	500.222	16.56	0.3415	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			15.49440		15.57050			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.49440		15.56430			0.0000	154,944,000.00	10,000	10,000
€ / R	On	31/07/2018	Foreign Exchange Future			15.53460		15.60780			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.68540		15.75850			0.0000	16,752,007.20	1,068	137,993
€ / R	On	25/09/2018	Foreign Exchange Future			15.71130		15.78470			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.97220		16.04660			0.0000	48,076,322.00	3,010	26,482
€ / R	On	18/03/2019	Foreign Exchange Future			16.29550		16.37040			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.60390		16.67910			0.0000	0.00	0	5,256
Total € / R Future												219,772,329.20	14,078	184,606
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.19430	0.038	17.89	0.0006	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			870.69430	794.438	17.89	0.9994	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			147.45090	173.019	13.74	0.7252	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			81.75090	37.419	13.74	0.2748	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			59.54580	70.633	13.99	0.2435	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			457.34580	395.233	13.99	0.7565	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			353.67600	313.945	14.61	0.4455	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			80.54660	67.991	17.22	0.1234	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			13.97900	15.755	13.33	0.0426	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			298.89890	263.575	14.94	0.3894	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			540.39890	578.174	14.94	0.6106	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,125.25010	1,180.365	16.53	0.8179	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			123.75010	105.765	16.53	0.1821	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,423.98430	1,484.270	17.18	0.8739	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			445.17600	478.545	14.61	0.5545	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,807.46300	3,879.713	22.05	0.9895	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			5.96300	5.113	22.05	0.0105	0.00	0	86,824

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	17.11	Call			81.51030	68.825	17.20	0.1247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,433.01030	1,493.425	17.20	0.8753	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.04890	0.764	25.22	0.0016	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,263.46620	2,190.361	16.09	0.9870	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.96620	4.961	16.09	0.0130	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,522.47900	1,451.155	13.33	0.9574	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,442.04660	1,502.590	17.22	0.8766	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			82.48430	69.670	17.18	0.1261	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,872.54890	5,945.364	25.22	0.9984	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			607.30190	646.427	15.09	0.6242	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			302.00190	267.727	15.09	0.3758	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,008.33440	2,065.621	17.34	0.8278	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			173.71350	156.699	17.35	0.1711	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,017.11350	2,074.499	17.35	0.8289	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			172.50430	155.585	17.36	0.1700	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,025.90430	2,083.385	17.36	0.8300	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			174.93440	157.821	17.34	0.1722	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			903.51760	855.497	14.45	0.5577	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			663.11760	689.997	14.45	0.4423	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			898.88620	851.024	14.46	0.5557	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			668.48620	695.524	14.46	0.4443	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			894.27650	846.568	14.47	0.5536	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			673.87650	701.068	14.47	0.4464	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			882.68590	840.013	15.11	0.4852	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,073.58590	1,106.113	15.11	0.5148	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			878.99060	836.449	15.12	0.4836	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,079.89060	1,112.549	15.12	0.5164	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			886.39730	843.594	15.10	0.4868	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,067.29730	1,099.694	15.10	0.5132	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												219,772,329.20	14,078	514,410
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.91500		9.94010			0.0000	89,235.00	9	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.02850		10.05600			0.0000	30,085.50	3	11,415
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.15580		10.18420			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.27820		10.30720			0.0000	0.00	0	4,929
Total AU\$ / R Future												119,320.50	12	28,666
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,200.13960	1,223.590	14.80	0.9645	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			10.75050	9.024	14.74	0.0372	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,180.65050	1,204.024	14.74	0.9628	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			10.49190	8.805	14.77	0.0363	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,190.39190	1,213.804	14.77	0.9637	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			10.23960	8.590	14.80	0.0355	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			37.56980	33.885	14.53	0.0817	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	14/12/2018	Foreign Exchange Option	11.49	Put			1,471.56980	1,495.385	14.53	0.9183	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			38.69180	34.943	14.50	0.0840	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,452.69180	1,476.443	14.50	0.9160	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			38.12690	34.410	14.52	0.0828	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,462.12690	1,485.910	14.52	0.9172	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			519.92410	533.576	12.57	0.5558	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			340.58210	325.932	12.58	0.4406	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			526.38210	540.132	12.58	0.5594	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			347.70110	332.854	12.55	0.4477	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			513.50110	527.054	12.55	0.5523	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			344.12410	329.376	12.57	0.4442	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			989.59860	1,006.697	13.94	0.6727	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			284.53860	272.706	13.96	0.3251	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			997.33860	1,014.506	13.96	0.6749	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			289.07830	277.111	13.92	0.3295	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			981.87830	998.911	13.92	0.6705	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			286.79860	274.897	13.94	0.3273	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												119,320.50	12	28,666
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.30870		10.33590			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.44860		10.47470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			910.81970	883.228	11.93	0.8686	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			54.91970	54.528	11.93	0.1314	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			902.29290	874.727	11.93	0.8657	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			56.39290	56.027	11.93	0.1343	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			919.37540	891.761	11.93	0.8715	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			53.47540	53.061	11.93	0.1285	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			367.33360	350.097	13.73	0.4292	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			622.63360	631.497	13.73	0.5708	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			363.97950	346.844	13.74	0.4261	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			629.27950	638.244	13.74	0.5739	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			370.72100	353.377	13.71	0.4323	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			616.02100	624.777	13.71	0.5677	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			13.40640		13.49610			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.66440		13.75580			0.0000	3,211,134.00	235	400
CHF / R	On	18/03/2019	Foreign Exchange Future			13.95580		14.04930			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.23330		14.32710			0.0000	2,134,995.00	150	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												5,346,129.00	385	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			42.99190	34.953	18.33	0.0767	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,576.89190	1,658.553	18.33	0.9233	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			42.50400	34.556	18.36	0.0758	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,586.40400	1,668.156	18.36	0.9242	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.02180	34.164	18.39	0.0750	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,595.92180	1,677.764	18.39	0.9250	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			809.89110	740.037	13.76	0.6639	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			264.09110	285.637	13.76	0.3361	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			803.54580	733.912	13.77	0.6607	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			267.74580	289.512	13.77	0.3393	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			816.26870	746.196	13.76	0.6670	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			260.46870	281.796	13.76	0.3330	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			529.57300	483.065	15.14	0.4121	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			940.27300	987.265	15.14	0.5879	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			526.40590	480.103	15.15	0.4101	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			947.10590	994.303	15.15	0.5899	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			523.25380	477.159	15.17	0.4081	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			953.95380	1,001.359	15.17	0.5919	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			678.39080	628.318	15.35	0.4385	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,071.29080	1,115.018	15.35	0.5615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			675.11510	625.223	15.36	0.4368	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,078.01510	1,121.923	15.36	0.5632	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			671.86170	622.151	15.37	0.4351	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,084.76170	1,128.851	15.37	0.5649	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												5,346,129.00	385	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99300		2.00580			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01090		2.02370			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03000		2.04270			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04830		2.06070			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,448.00550	1,552.396	14.72	0.8656	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			94.64110	73.070	14.84	0.1210	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,536.64110	1,643.070	14.84	0.8790	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			118.69490	92.881	14.60	0.1492	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,360.69490	1,462.881	14.60	0.8508	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			106.00550	82.396	14.72	0.1344	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			214.49110	230.955	12.60	0.2314	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,376.72380	1,267.793	12.62	0.7482	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			239.72380	258.793	12.62	0.2518	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,304.00610	1,197.863	12.65	0.7271	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			267.00610	288.863	12.65	0.2729	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,451.49110	1,339.955	12.60	0.7686	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,149.94030	1,212.456	13.94	0.5613	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			741.26410	679.102	14.02	0.4230	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,214.26410	1,279.102	14.02	0.5770	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			707.11880	647.240	14.10	0.4076	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,280.11880	1,347.240	14.10	0.5924	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			776.94030	712.456	13.94	0.4387	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,533.82310	1,442.825	13.85	0.6262	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			726.82310	759.825	13.85	0.3738	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,478.26350	1,389.253	13.89	0.6115	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			771.26350	806.253	13.89	0.3885	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,590.91080	1,497.958	13.81	0.6408	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			683.91080	714.958	13.81	0.3592	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			2.10570		2.11540			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14520		2.15500			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18990		2.19960			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23160		2.24190			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			45.95090	32.269	15.82	0.0550	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,391.95090	2,475.269	15.82	0.9450	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			43.08890	30.590	16.13	0.0517	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,489.08890	2,573.590	16.13	0.9483	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			40.48270	29.067	16.43	0.0487	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,586.48270	2,672.067	16.43	0.9513	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,095.11120	1,030.456	13.15	0.6361	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			445.11120	478.456	13.15	0.3639	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,036.44170	974.026	13.20	0.6146	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			486.44170	522.026	13.20	0.3854	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,156.01470	1,089.150	13.09	0.6574	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			406.01470	437.150	13.09	0.3426	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			803.64020	759.033	14.68	0.4208	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,407.64020	1,460.033	14.68	0.5792	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			873.35440	826.039	14.53	0.4487	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,277.35440	1,327.039	14.53	0.5513	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			837.80980	791.857	14.61	0.4346	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,341.80980	1,392.857	14.61	0.5654	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			763.75710	794.438	14.32	0.3543	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,724.06350	1,653.031	14.34	0.6329	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			805.06350	837.031	14.34	0.3671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,669.86450	1,599.999	14.39	0.6199	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			850.86450	883.999	14.39	0.3801	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,782.75710	1,710.438	14.32	0.6457	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.70670		1.71230			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.72840		1.73410			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75250		1.75700			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77330		1.77840			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			114.67880	100.767	17.92	0.1538	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,491.67880	1,533.767	17.92	0.8462	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			102.43310	89.628	18.03	0.1392	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,579.43310	1,622.628	18.03	0.8608	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			126.90560	111.905	17.74	0.1687	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,403.90560	1,444.905	17.74	0.8313	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,765.77180	1,710.647	14.60	0.8557	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			124.77180	126.647	14.60	0.1443	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,680.09450	1,625.803	14.51	0.8413	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			139.09450	141.803	14.51	0.1587	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,852.72230	1,796.863	14.68	0.8692	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			111.72230	112.863	14.68	0.1308	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			782.22380	755.510	16.00	0.4623	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,112.22380	1,130.510	16.00	0.5377	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			747.32160	721.427	16.10	0.4463	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,177.32160	1,196.427	16.10	0.5537	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			818.73360	791.198	15.89	0.4787	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,048.73360	1,066.198	15.89	0.5213	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,158.43760	1,126.240	15.67	0.5498	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			974.43760	993.240	15.67	0.4502	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,115.90810	1,084.099	15.76	0.5350	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,031.90810	1,051.099	15.76	0.4650	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,202.53880	1,169.945	15.58	0.5648	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			918.53880	936.945	15.58	0.4352	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13130		0.13210			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13060		0.13090			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.12950		0.13010			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12860		0.12880			0.0000	0.00	0	1,093

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			1.64990		1.66170			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.67410		1.68610			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.70080		1.71260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.72570		1.73790			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			9.05010		9.09130			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.15590		9.19740			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.27360		9.31480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.38730		9.42870			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			26.32700	21.242	15.16	0.0820	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			855.02700	891.142	15.16	0.9180	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			25.65620	20.675	15.19	0.0801	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			864.35620	900.575	15.19	0.9199	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			25.00250	20.123	15.21	0.0781	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			873.70250	910.024	15.21	0.9219	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			451.45600	422.107	12.62	0.6353	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			184.05600	196.207	12.62	0.3647	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			445.45260	416.310	12.63	0.6301	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			188.05260	200.410	12.63	0.3699	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			457.51080	427.958	12.61	0.6405	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			180.11080	192.058	12.61	0.3595	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			558.48040	580.310	14.04	0.5741	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			340.26570	320.597	14.01	0.4328	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			545.46570	566.997	14.01	0.5672	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			336.75620	317.237	14.03	0.4293	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			551.95620	573.637	14.03	0.5707	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			333.28040	313.910	14.04	0.4259	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			344.59830	327.230	14.99	0.3776	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			835.89830	859.929	14.99	0.6224	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			341.83700	324.580	15.01	0.3751	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			843.13700	867.280	15.01	0.6249	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			347.37930	329.899	14.97	0.3800	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			828.67930	852.599	14.97	0.6200	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29700		1.29920			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30550		1.30950			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31510		1.31950			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32300		1.32830			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			708.00000	730.000		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			808.00000	830.000		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			608.00000	630.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			495.00000	455.000		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			395.00000	355.000		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			595.00000	555.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			205.00000	249.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			305.00000	349.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			105.00000	149.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			83.00000	30.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			17.00000	70.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			183.00000	130.000		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			1.32330		1.32590			0.0000	2,646.60	2	0
Total QUANTO £ / \$ Future												2,646.60	2	0
Total QUANTO £ / \$												2,646.60	2	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17180		1.17350			0.0000	11,718.00	10	165
Total QUANTO € / \$ Future												11,718.00	10	165
Total QUANTO € / \$												11,718.00	10	165
SGD / R	On	17/09/2018	Foreign Exchange Future			9.80580		9.86770			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.93950		10.00320			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
SGD / R	On	18/03/2019	Foreign Exchange Future			10.08360		10.14670			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.22130		10.28350			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			163.75660	138.588	13.24	0.3744	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			296.05660	332.788	13.24	0.6256	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			160.32070	135.557	13.27	0.3680	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			302.62070	339.757	13.27	0.6320	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			167.25560	141.682	13.21	0.3808	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			289.55560	325.882	13.21	0.6192	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			725.72200	672.999	12.32	0.7815	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			92.52200	103.499	12.32	0.2185	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			717.93200	665.459	12.32	0.7775	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			94.73200	105.959	12.32	0.2225	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			733.55260	680.582	12.32	0.7854	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			90.35260	101.082	12.32	0.2146	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			371.70700	344.487	13.75	0.4345	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			565.00700	600.887	13.75	0.5655	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			368.15530	341.144	13.76	0.4313	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			571.45530	607.544	13.76	0.5687	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			375.29100	347.860	13.73	0.4377	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			558.59100	594.260	13.73	0.5623	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			672.29830	634.964	13.51	0.5894	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			398.79830	423.664	13.51	0.4106	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			682.66590	644.992	13.48	0.5955	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			389.16590	413.692	13.48	0.4045	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			677.46590	639.960	13.49	0.5924	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			393.96590	418.660	13.49	0.4076	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			2.69580		2.69770			0.0000	0.00	0	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.61840		2.61880			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.53610		2.53840			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46500		2.46460			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,975
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.60770	4.230	27.70	0.0351	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			666.90770	668.430	27.70	0.9649	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.70700	4.317	28.10	0.0353	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			677.00700	678.517	28.10	0.9647	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.50960	4.143	27.30	0.0349	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			656.80960	658.343	27.30	0.9651	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			38.95500	37.599	21.23	0.1991	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	2.97	Put			390.15500	389.199	21.23	0.8009	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			37.45350	36.119	21.25	0.1927	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			398.65350	397.719	21.25	0.8073	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			40.51160	39.133	21.20	0.2057	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			381.71160	380.733	21.20	0.7943	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			93.16010	91.024	19.75	0.3553	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			284.76010	284.924	19.75	0.6447	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			90.38980	88.271	19.77	0.3472	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			291.98980	292.171	19.77	0.6528	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			96.00480	93.851	19.73	0.3635	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			277.60480	277.752	19.73	0.6365	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			11.31330	10.804	21.81	0.0535	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,076.71330	1,075.804	21.81	0.9465	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			10.96450	10.466	21.81	0.0521	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,086.36450	1,085.466	21.81	0.9479	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			11.67260	11.152	21.81	0.0550	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,067.07260	1,066.152	21.81	0.9450	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,975
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.30400		1.30770			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.25700		1.26030			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.21250		1.21540			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17570		1.17810			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												774 356 685.70	55,163	1,289,846
Total Options												2 669 859.39	9,130	3,427,334
Grand Total:												777,026,545.09	64,293	4,717,180