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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/08/2018 Foreign Exchange Future			14.03920		13.39170			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			14.03920		13.39850			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			14.04280		13.40340			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			14.04810		13.40780			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			14.05360		13.41230			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.06270		13.41970			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.06810		13.42410			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.07360		13.42850			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.07900		13.43300			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			14.08090		13.43450			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.09180		13.44330			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.09900		13.45020			0.0000	4,636,103,675.00	328,825	504,309
\$ / R On 25/09/2018 Foreign Exchange Future			14.11360		13.46390			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.11900		13.46910			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			14.12620		13.47600			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.14440		13.49310			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.15350		13.50170			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.16270		13.51030			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.16820		13.51540			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.17550		13.52230			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.17920		13.52570			0.0000	0.00	0	3,442

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/11/2018	Foreign Exchange Future			14.18100		13.52740			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			14.18830		13.53430			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.20300		13.54800			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.20850		13.55310			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			14.23240		13.57560			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.23430		13.57740			0.0000	0.00	0	3,197
\$ / R	On	11/12/2018	Foreign Exchange Future			14.25450		13.59640			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.26000		13.60160			0.0000	2,162,229,540.00	151,629	100,874
\$ / R	On	21/12/2018	Foreign Exchange Future			14.27290		13.61370			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.29130		13.63100			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			14.29500		13.63450			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.32440		13.66220			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.34650		13.68300			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.34840		13.68470			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.37230		13.70720			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.40030		13.73310			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.43390		13.76410			0.0000	86,603,400.00	6,000	9,300
\$ / R	On	27/03/2019	Foreign Exchange Future			14.45070		13.77960			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.45450		13.78300			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.46190		13.78990			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.51430		13.83820			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.57240		13.89190			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.57800		13.89710			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.59870		13.91620			0.0000	2,919,740.00	200	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.62510		13.94050			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.63070		13.94570			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.63450		13.94920			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.68720		13.99780			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.68910		13.99960			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.74650		14.05230			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.75260		14.05800			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.78150		14.08430			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.81030		14.11050			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.81440		14.11430			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.87410		14.16870			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.93380		14.22320			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.94000		14.22880			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.96260		14.24950			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.99970		14.28320			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.00380		14.28700			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.06350		14.34140			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.12730		14.39960			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			15.19110		14.45780			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.24670		14.50850			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.31670		14.57230			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.33730		14.59110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			15.43200		14.67750			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.54340		14.77880			0.0000	0.00	0	0
Total \$ / R Future												6,887,856,355.00	486,654	752,137
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,228.49870	583.516	22.70	0.9750	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			0.19870	2.716	22.70	0.0250	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			155.18420	9.676	22.86	0.0593	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			83.68420	578.876	22.86	0.9407	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			99.15420	617.067	23.12	0.9508	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			130.65420	7.867	23.12	0.0492	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			210.14160	14.516	22.33	0.0853	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			58.64160	503.716	22.33	0.9147	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			260.25530	861.227	24.73	0.9860	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			41.75530	2.027	24.73	0.0140	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			50.80560	2.534	24.48	0.0173	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			229.30560	821.734	24.48	0.9827	0.00	0	350
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Call			0.00000	471.383	21.26	0.8650	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Put			0.00000	28.583	21.26	0.1350	1,143,320.00	40,000	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Call			0.00000	309.903	20.81	0.7322	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Put			0.00000	67.103	20.81	0.2678	1,342,058.00	20,000	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			14.68220	1.202	24.90	0.0075	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			498.08220	1,124.002	24.90	0.9925	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			299.09430	896.141	23.26	0.9801	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			45.69430	3.341	23.26	0.0199	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			159.41050	700.867	21.83	0.9544	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			106.01050	8.067	21.83	0.0456	161,344.00	20,000	20,000
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			238.87040	28.656	19.06	0.1278	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			86.67040	516.756	19.06	0.8722	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			80.82200	8.086	18.87	0.0396	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			283.12200	851.686	18.87	0.9604	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			1.74200	26.664	22.79	0.0836	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,682.04200	1,063.964	22.79	0.9164	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			101.24420	15.567	18.14	0.0624	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			290.94420	848.267	18.14	0.9376	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			346.79090	89.855	18.40	0.2402	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			120.89090	507.955	18.40	0.7598	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,146.28000	2,503.815	27.16	0.9934	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.38000	1.915	27.16	0.0066	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,626.32700	1,987.386	25.77	0.9822	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.42700	5.486	25.77	0.0178	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			473.10750	1,081.300	19.90	0.9533	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			49.00750	13.200	19.90	0.0467	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			459.81140	138.024	18.71	0.3260	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			83.91140	406.124	18.71	0.6740	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			8.98070	3.763	21.61	0.0135	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			967.48070	1,607.363	21.61	0.9865	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	06/09/2018	Foreign Exchange Option	13.43	Call			228.41030	709.337	18.03	0.8381	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			225.41030	60.337	18.03	0.1619	0.00	0	10,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			230.70360	62.277	18.05	0.1659	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			223.70360	701.277	18.05	0.8341	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			435.50950	1,015.932	18.66	0.9248	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			91.00950	25.032	18.66	0.0752	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			239.86750	68.012	18.15	0.1744	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			224.36750	698.912	18.15	0.8256	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			175.70600	47.314	18.22	0.1300	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			46.72310	14.198	19.02	0.0456	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			290.20600	808.214	18.22	0.8700	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			554.64430	211.784	18.98	0.3927	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			89.14430	392.684	18.98	0.6073	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			475.77300	170.489	18.80	0.3398	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			110.27300	451.389	18.80	0.6602	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			581.22310	1,195.098	19.02	0.9544	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			184.49300	57.438	18.09	0.1411	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			327.79300	849.238	18.09	0.8589	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			20.06420	129.208	21.45	0.2342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,429.86420	890.208	21.45	0.7658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			19.63970	127.489	21.48	0.2316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,439.43970	898.489	21.48	0.7684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			20.49760	130.952	21.42	0.2369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,420.29760	881.952	21.42	0.7631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			655.91540	1,264.484	17.39	0.9536	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			55.71540	15.484	17.39	0.0464	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,450.40320	3,099.487	26.13	0.9986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.20320	0.487	26.13	0.0014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,700.76100	1,129.781	22.26	0.8304	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			10.96100	88.781	22.26	0.1696	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			969.82880	1,605.220	18.40	0.9801	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			19.62880	6.220	18.40	0.0199	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,691.01880	2,062.974	24.66	0.9515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.21880	21.974	24.66	0.0485	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,521.56840	1,899.019	24.30	0.9395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			1.76840	28.019	24.30	0.0605	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,591.31680	1,966.347	24.45	0.9447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.51680	25.347	24.45	0.0553	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			569.36700	1,161.763	17.50	0.9358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			79.16700	22.763	17.50	0.0642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			390.08720	150.421	18.32	0.2819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			190.28720	599.421	18.32	0.7181	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			165.52530	547.145	18.45	0.6827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			445.32530	178.145	18.45	0.3173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			867.48850	1,496.483	17.77	0.9759	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			27.28850	7.483	17.77	0.0241	0.00	0	13,231

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		311.58630	813.624	17.87	0.8322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		221.38630	74.624	17.87	0.1678	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,631.18960	2,004.938	24.53	0.9475	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		1.38960	23.938	24.53	0.0525	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		830.87910	1,457.013	17.54	0.9741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		30.67910	8.013	17.54	0.0259	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		372.93830	904.522	17.76	0.8670	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		172.73830	55.522	17.76	0.1330	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,840.98170	2,208.755	24.97	0.9601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		1.18170	17.755	24.97	0.0399	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		3,571.00910	2,927.508	26.54	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		1.20910	6.508	26.54	0.0156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		1,951.11870	2,600.383	24.15	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		0.91870	1.383	24.15	0.0040	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,602.80590	2,251.272	22.14	0.9932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		2.60590	2.272	22.14	0.0068	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,702.13710	2,350.967	22.71	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		1.93710	1.967	22.71	0.0058	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,751.86950	2,400.831	23.00	0.9946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		1.66950	1.831	23.00	0.0054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,851.43910	2,500.590	23.57	0.9954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		1.23910	1.590	23.57	0.0046	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		193.93160	63.681	17.81	0.1483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		344.13160	862.681	17.81	0.8517	431,340.45	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,971.06530	2,620.345	24.26	0.9961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		0.86530	1.345	24.26	0.0039	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		43.20600	11.493	17.32	0.0360	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		723.40600	1,340.493	17.32	0.9640	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,454.25570	2,101.835	21.28	0.9914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		4.05570	2.835	21.28	0.0086	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		46.96670	12.876	17.35	0.0396	6,437.80	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		697.16670	1,311.876	17.35	0.9604	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		8.93300	4.156	19.84	0.0129	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		1,209.13300	1,853.156	19.84	0.9871	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,160.69930	1,803.497	19.55	0.9859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		10.49930	4.497	19.55	0.0141	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		988.66630	1,625.017	18.52	0.9808	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		18.46630	6.017	18.52	0.0192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		803.66350	1,427.439	17.37	0.9726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		33.46350	8.439	17.37	0.0274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		295.42380	106.453	18.07	0.2195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		245.62380	705.453	18.07	0.7805	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,083.73900	1,724.111	19.09	0.9839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		13.53900	5.111	19.09	0.0161	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		89.23080	26.011	17.53	0.0718	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		539.43080	1,125.011	17.53	0.9282	0.00	0	7,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,553.22090	2,201.445	21.85	0.9927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		3.02090	2.445	21.85	0.0073	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,280.20000	5,929.000	29.31	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	29.31	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		895.16990	1,526.111	17.94	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		24.96990	7.111	17.94	0.0229	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		153.07190	48.184	17.72	0.1188	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		403.27190	947.184	17.72	0.8812	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		390.95530	930.025	17.74	0.8756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		160.75530	51.025	17.74	0.1244	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		357.18570	134.622	18.23	0.2605	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		207.38570	633.622	18.23	0.7395	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		631.72220	1,236.248	17.42	0.9492	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		61.52220	17.248	17.42	0.0508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,564.65100	1,008.096	21.86	0.8004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		14.85100	107.096	21.86	0.1996	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		1,277.30810	760.625	20.96	0.7202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		27.50810	159.625	20.96	0.2798	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,064.61570	1,704.279	18.98	0.9833	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		14.41570	5.279	18.98	0.0167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		3,310.98460	2,670.207	25.97	0.9784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		1.18460	9.207	25.97	0.0216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		468.45010	1,034.765	17.63	0.9067	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		118.25010	35.765	17.63	0.0933	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		102.16980	393.458	18.90	0.5581	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		651.96980	294.458	18.90	0.4419	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		820.45730	405.682	19.38	0.5330	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		70.65730	304.682	19.38	0.4670	152,341.00	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put		396.82170	153.720	18.33	0.2863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call		187.02170	592.720	18.33	0.7137	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		64.32320	285.970	19.54	0.4453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		864.12320	436.970	19.54	0.5547	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,628.49550	2,011.996	24.17	0.9311	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		2.39550	35.596	24.17	0.0689	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,783.39710	2,165.071	24.48	0.9360	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		2.49710	34.072	24.48	0.0640	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		582.28910	1,159.303	17.47	0.9069	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		113.18910	40.303	17.47	0.0931	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		504.46290	230.376	18.43	0.3469	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		193.56290	569.376	18.43	0.6531	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		518.70710	238.522	18.47	0.3551	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		187.80710	557.522	18.47	0.6449	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,333.04760	2,699.388	25.70	0.9640	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		2.14760	18.388	25.70	0.0360	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		63.40220	22.926	17.21	0.0566	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		779.40220	1,389.126	17.21	0.9434	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			356.91030	166.728	17.80	0.2555	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			340.01030	801.128	17.80	0.7445	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			283.21800	130.681	17.50	0.2086	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			434.91800	934.181	17.50	0.7914	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			535.52950	1,066.745	17.29	0.8288	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			225.22950	104.045	17.29	0.1712	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			697.50310	383.839	18.34	0.4278	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			207.80310	546.539	18.34	0.5722	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,095.56230	682.429	19.38	0.5831	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			120.96230	360.629	19.38	0.4169	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,603.80540	1,111.100	20.58	0.7191	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			66.10540	226.600	20.58	0.2809	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			693.33870	1,258.456	17.06	0.8674	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			167.63870	79.256	17.06	0.1326	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			657.52930	367.347	18.13	0.4016	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			253.22930	616.547	18.13	0.5984	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			567.27550	308.023	17.91	0.3588	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			292.97550	687.223	17.91	0.6412	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,500.36870	2,886.447	24.61	0.9341	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			6.06870	45.646	24.61	0.0659	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,957.48560	2,361.563	23.53	0.9009	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			13.18560	70.763	23.53	0.0991	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			115.20230	53.878	16.92	0.0968	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			832.60230	1,424.878	16.92	0.9032	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,285.20240	2,681.410	24.00	0.9175	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			9.50240	59.710	24.00	0.0825	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			16.86540	14.743	19.30	0.0278	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,651.16540	2,303.043	19.30	0.9722	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			287.79080	670.893	17.92	0.6222	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			613.49080	342.593	17.92	0.3778	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,422.36340	971.963	19.82	0.6542	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			110.36340	314.963	19.82	0.3458	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			14.69090	11.998	19.33	0.0219	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,897.79090	2,550.498	19.33	0.9781	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,727.00790	3,382.098	21.68	0.9933	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			3.90790	3.598	21.68	0.0067	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			272.67790	141.895	17.08	0.1951	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			605.77790	1,130.395	17.08	0.8049	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			401.14220	225.152	17.18	0.2623	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			516.74220	997.551	17.18	0.7377	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			794.66710	493.694	18.15	0.4370	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			292.06710	647.994	18.15	0.5630	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,746.58420	3,145.922	24.43	0.9159	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			13.98420	70.222	24.43	0.0841	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,147.97370	2,566.814	23.17	0.8811	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			25.37370	101.114	23.17	0.1189	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			782.17700	1,345.672	16.84	0.8459	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			204.77700	111.372	16.84	0.1541	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			601.62680	357.448	17.68	0.3574	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			379.02680	791.748	17.68	0.6426	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			519.01200	309.802	17.37	0.3156	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			465.41200	914.302	17.37	0.6844	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,171.19270	1,665.280	21.23	0.7633	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			77.59270	229.780	21.23	0.2367	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,413.91810	1,889.458	21.65	0.7930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			65.51810	199.458	21.65	0.2070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,982.60370	2,634.786	18.10	0.9751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			21.00370	14.786	18.10	0.0249	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			139.67820	355.223	19.96	0.3400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,608.07820	1,165.223	19.96	0.6600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			0.00000	955.223	17.31	0.6973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			0.00000	295.223	17.31	0.3027	19,484,711.40	66,000	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			138.45240	352.873	19.98	0.3381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,616.85240	1,172.873	19.98	0.6619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,030.52980	686.486	18.62	0.5087	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			252.12980	566.486	18.62	0.4913	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			854.41150	1,426.035	16.76	0.8480	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			202.81150	116.035	16.76	0.1520	58,017.30	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			137.23570	350.543	20.00	0.3362	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,625.63570	1,180.543	20.00	0.6638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,290.08750	895.859	19.23	0.5841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			191.68750	455.859	19.23	0.4159	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,405.57450	2,050.689	17.39	0.9380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			53.97450	40.689	17.39	0.0620	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			0.00000	965.929	19.43	0.6059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			0.00000	425.929	19.43	0.3941	340,743.28	800	400
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,461.25370	1,932.930	21.73	0.7989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			62.85370	192.930	21.73	0.2011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,451.62470	2,097.621	17.45	0.9422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			50.02470	37.621	17.45	0.0578	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			1,007.14290	668.108	18.56	0.5013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			258.74290	578.108	18.56	0.4987	289,053.95	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,555.68170	1,119.672	19.83	0.6486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			147.28170	369.672	19.83	0.3514	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,976.02750	1,491.527	20.79	0.7294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			97.62750	271.527	20.79	0.2706	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			450.71140	889.569	17.49	0.6679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			559.11140	339.569	17.49	0.3321	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			991.65010	655.986	18.52	0.4962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			263.25010	585.986	18.52	0.5038	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,049.97820	1,657.272	16.88	0.8913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			128.37820	77.272	16.88	0.1087	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			454.59790	895.386	17.48	0.6706	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			552.99790	335.386	17.48	0.3294	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			565.12840	1,052.920	17.15	0.7359	526,460.05	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			413.52840	242.920	17.15	0.2641	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,179.25450	1,675.874	21.24	0.7607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			80.85450	235.873	21.24	0.2393	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,994.35700	1,508.046	20.83	0.7324	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			95.95700	268.047	20.83	0.2676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,544.56190	2,192.084	17.56	0.9499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			42.96190	32.083	17.56	0.0501	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,678.57490	1,226.897	20.12	0.6747	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			130.17490	336.897	20.12	0.3253	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			420.71420	844.096	17.62	0.6463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			609.11420	374.096	17.62	0.3537	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,619.60240	2,268.180	17.66	0.9554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			38.00240	28.180	17.66	0.0446	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			687.26870	1,216.573	16.97	0.7908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			305.66870	176.573	16.97	0.2092	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			602.75830	369.675	17.61	0.3510	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			424.35830	849.675	17.61	0.6490	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,332.13010	930.638	19.33	0.5951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			183.73010	440.638	19.33	0.4049	35,251.03	80	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,207.13070	827.914	19.04	0.5615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			208.73070	487.914	19.04	0.4385	64,404,687.60	132,000	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,151.34450	1,650.406	21.18	0.7567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			82.94450	240.406	21.18	0.2433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,077.83010	723.911	18.73	0.5235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			239.43010	543.911	18.73	0.4765	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			841.63110	541.655	18.17	0.4447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			313.23110	671.655	18.17	0.5553	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,223.59680	841.329	19.08	0.5661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			205.19680	481.329	19.08	0.4339	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			996.86910	1,595.306	16.80	0.8816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			145.26910	85.306	16.80	0.1184	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,733.16960	2,383.107	17.80	0.9627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			31.56960	23.107	17.80	0.0373	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,215.35440	834.611	19.06	0.5638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			206.95440	484.611	19.06	0.4362	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,876.57880	2,527.909	17.97	0.9704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			24.97880	17.909	17.97	0.0296	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			439.38540	259.249	17.19	0.2767	2,592,486.00	10,000	36,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			540.98540	1,019.249	17.19	0.7233	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,638.45050	2,287.273	17.68	0.9567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			36.85050	27.273	17.68	0.0433	2,181.81	80	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,088.80230	1,701.934	16.94	0.8978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			117.20230	71.934	16.94	0.1022	0.00	0	39,589

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	14.00	Put			749.13190	473.685	17.96	0.4102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			350.73190	733.685	17.96	0.5898	0.00	0	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			758.37190	1,307.458	16.88	0.8173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			256.77190	147.458	16.88	0.1827	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,546.98910	1,112.142	19.81	0.6467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			148.58910	372.142	19.81	0.3533	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,293.20650	1,929.701	17.23	0.9260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			71.60650	49.701	17.23	0.0740	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,408.69580	994.523	19.50	0.6143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			170.29580	414.523	19.50	0.3857	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			615.49960	378.544	17.64	0.3564	151,417.60	400	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			417.09960	838.544	17.64	0.6436	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			219.91680	125.916	16.80	0.1619	10,073.30	80	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			821.51680	1,385.916	16.80	0.8381	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			318.68800	184.428	17.00	0.2161	3,688,568.00	20,000	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			670.28800	1,194.428	17.00	0.7839	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,451.69790	1,030.706	19.60	0.6247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			163.29790	400.706	19.60	0.3753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			91.44150	59.498	17.09	0.0866	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,193.04150	1,819.498	17.09	0.9134	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			714.69970	448.813	17.88	0.3968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			366.29970	758.813	17.88	0.6032	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,663.43930	3,069.958	23.92	0.8997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			25.03930	89.958	23.92	0.1003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			847.76410	1,417.965	16.77	0.8460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			206.16410	117.965	16.77	0.1540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			297.16470	171.466	16.96	0.2047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			698.76470	1,231.466	16.96	0.7953	0.00	0	7,100
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			661.90300	1,179.158	17.01	0.7700	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			348.20300	206.258	17.01	0.2300	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,258.21010	876.182	19.09	0.5693	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			211.91010	489.082	19.09	0.4307	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			304.25520	179.257	16.93	0.2073	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			717.95520	1,252.157	16.93	0.7927	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,333.15190	937.986	19.26	0.5889	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			196.85190	460.887	19.26	0.4111	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,340.52780	2,767.801	22.88	0.8669	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			41.52780	129.101	22.88	0.1331	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			864.79480	1,432.548	16.69	0.8311	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			233.79480	141.248	16.69	0.1689	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			915.87630	611.450	18.17	0.4598	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			326.87630	682.750	18.17	0.5402	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			627.82100	398.583	17.49	0.3541	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			458.82100	889.883	17.49	0.6459	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,977.59490	3,384.544	24.29	0.9008	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.59490	95.844	24.29	0.0992	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	02/01/2019	Foreign Exchange Option	12.90	Put			202.53430	122.756	16.61	0.1508	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			937.03430	1,517.756	16.61	0.8492	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			150.68240	98.111	16.62	0.1201	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,152.88240	1,762.511	16.62	0.8799	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			242.74490	158.541	16.65	0.1708	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			975.74490	1,555.041	16.65	0.8292	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,049.39910	741.158	18.34	0.4817	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			354.09910	709.558	18.34	0.5183	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			194.65520	128.016	16.58	0.1442	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,089.35520	1,686.416	16.58	0.8558	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			945.26680	1,519.318	16.69	0.8197	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			260.56680	170.918	16.69	0.1803	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,630.14310	1,233.201	19.47	0.6121	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			237.34310	505.501	19.47	0.3879	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,016.88970	1,594.088	16.63	0.8129	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			283.78970	193.788	16.63	0.1871	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,165.90770	852.603	18.45	0.4967	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			379.00770	732.903	18.45	0.5033	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			228.34420	155.405	16.51	0.1582	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,131.44420	1,725.705	16.51	0.8418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,784.18320	2,422.108	15.58	0.9390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			80.08320	48.208	15.58	0.0610	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,440.10880	4,111.143	19.01	0.9904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.00880	7.243	19.01	0.0096	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			555.79520	984.211	17.63	0.6046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			841.69520	600.311	17.63	0.3954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,016.56820	2,662.491	15.30	0.9604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			52.46820	28.591	15.30	0.0396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,224.61010	1,824.331	16.31	0.8500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			220.51010	150.431	16.31	0.1500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			493.46920	341.256	16.93	0.2733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			807.56920	1,325.156	16.93	0.7267	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,294.82030	2,949.603	15.20	0.9764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			30.72030	15.703	15.20	0.0236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,714.96660	1,324.656	19.41	0.6056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			279.06660	558.556	19.41	0.3944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,071.43900	2,719.014	15.24	0.9645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			47.33900	25.114	15.24	0.0355	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,142.16700	841.977	18.30	0.4806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			426.26700	795.877	18.30	0.5194	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,011.98060	736.099	18.02	0.4457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			476.08060	869.999	18.02	0.5543	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			669.33610	1,139.844	17.17	0.6667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			655.23610	455.943	17.17	0.3333	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,516.94130	1,153.964	19.04	0.5669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			321.04130	627.863	19.04	0.4331	0.00	0	17,981

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			625.28520	1,080.335	17.34	0.6438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			721.18520	506.435	17.34	0.3562	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			802.58340	1,318.655	16.94	0.7248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			498.48340	344.755	16.94	0.2752	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,925.06170	1,512.175	19.82	0.6425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			239.16170	496.075	19.82	0.3575	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			0.00000	1,302.736	19.36	0.6009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			0.00000	566.636	19.36	0.3991	407,978.06	720	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,002.23640	1,581.674	19.96	0.6550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			226.33640	475.574	19.96	0.3450	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,440.96710	2,061.834	16.01	0.8923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			146.86710	97.934	16.01	0.1077	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			260.69420	530.024	19.59	0.3777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,806.59420	1,406.124	19.59	0.6223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			0.00000	2,028.150	16.05	0.8869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00000	104.250	16.05	0.1131	75,060.36	720	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			0.00000	1,059.406	17.40	0.6355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			0.00000	525.506	17.40	0.3645	378,364.25	720	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			259.08830	527.510	19.60	0.3762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,814.98830	1,413.610	19.60	0.6238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			257.49300	525.014	19.62	0.3748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,823.39300	1,421.114	19.62	0.6252	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			104.21160	65.944	15.65	0.0776	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,673.81160	2,306.644	15.65	0.9224	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,289.82750	969.090	18.56	0.5105	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			402.82750	753.590	18.56	0.4895	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			306.35370	214.577	16.55	0.1918	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,089.35370	1,669.077	16.55	0.8082	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			326.76510	230.021	16.57	0.2007	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,066.66510	1,641.921	16.57	0.7993	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			541.60560	388.628	16.86	0.2800	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			889.80560	1,412.928	16.86	0.7200	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,425.71950	1,097.942	18.65	0.5243	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			423.91950	772.242	18.65	0.4757	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			299.70470	211.671	16.31	0.1815	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,217.90470	1,805.971	16.31	0.8185	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,165.63350	1,748.278	16.43	0.8051	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			327.43350	233.978	16.43	0.1949	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,239.86150	1,823.895	16.34	0.8029	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			347.96150	251.495	16.34	0.1971	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,561.89740	1,227.782	18.79	0.5363	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			443.79740	790.182	18.79	0.4637	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			400.42160	295.169	16.56	0.2205	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,152.32160	1,727.569	16.56	0.7795	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			117.68630	63.645	14.49	0.0714	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,874.78630	2,501.645	14.49	0.9286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			642.37810	1,069.623	17.84	0.5724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			752.04060	556.710	17.08	0.3361	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,996.18330	1,615.619	19.47	0.6040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			362.38330	664.319	19.47	0.3960	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,126.20140	1,693.604	16.62	0.7630	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			450.00140	334.904	16.62	0.2370	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,054.10900	1,667.983	19.57	0.6127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			512.78230	888.201	18.48	0.4985	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,285.21830	1,868.928	16.20	0.8063	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			349.01830	250.228	16.20	0.1937	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			404.70450	299.947	16.51	0.2192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,190.90450	1,768.647	16.51	0.7808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			838.24060	1,325.410	17.08	0.6639	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			273.42440	184.222	15.72	0.1563	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,205.09330	1,805.138	19.82	0.6343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			321.29330	603.838	19.82	0.3657	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,236.78530	3,925.995	17.09	0.9805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.58530	17.295	17.09	0.0195	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,416.58230	1,109.501	18.48	0.5015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,786.69090	2,405.142	14.74	0.9107	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			150.49090	86.442	14.74	0.0893	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,239.55840	960.407	18.16	0.4637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			575.75840	979.107	18.16	0.5363	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,439.62440	2,032.922	15.72	0.8437	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,092.97960	836.626	17.85	0.4293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			635.99810	1,061.042	17.87	0.5691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,099.79810	842.342	17.87	0.4309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,086.17810	830.923	17.84	0.4276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			1,127.22910	865.390	17.93	0.4376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			623.42910	1,044.090	17.93	0.5624	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			817.35330	1,298.321	17.14	0.6552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			781.15330	579.621	17.14	0.3448	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			639.17960	1,065.326	17.85	0.5707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			350.30900	646.683	19.57	0.3873	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			841.04340	628.255	17.29	0.3624	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			777.24340	1,246.955	17.29	0.6376	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,307.26980	1,898.479	19.99	0.6480	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			303.46980	577.179	19.99	0.3520	0.00	0	911
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			364.63370	262.107	16.16	0.1972	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,305.13370	1,887.207	16.16	0.8028	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,688.26550	1,348.252	18.90	0.5467	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			458.76550	803.352	18.90	0.4533	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			437.83820	328.758	16.55	0.2291	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,193.53820	1,769.458	16.55	0.7709	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,753.20360	2,314.376	20.54	0.6918	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			262.40360	508.876	20.54	0.3082	0.00	0	39,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,056.78770	1,602.864	16.77	0.7294	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			557.58770	418.364	16.77	0.2706	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			382.42800	273.923	15.99	0.1970	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,380.22800	1,961.123	15.99	0.8030	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,821.32550	1,476.784	19.00	0.5551	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			479.12550	823.984	19.00	0.4449	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			475.29060	362.444	16.56	0.2367	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,234.89060	1,811.544	16.56	0.7633	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,964.02160	1,607.757	19.08	0.5647	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			496.32160	834.257	19.08	0.4353	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			400.34460	279.581	15.77	0.1951	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,452.64460	2,026.081	15.77	0.8049	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			514.71180	391.285	16.48	0.2422	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,282.71180	1,853.885	16.48	0.7578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,350.39050	4,058.770	16.41	0.9735	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.09050	27.270	16.41	0.0265	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,822.95540	2,426.966	14.64	0.8786	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			238.65540	145.466	14.64	0.1214	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,244.59140	1,862.330	19.41	0.5975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			458.89140	773.830	19.41	0.4025	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,229.34580	1,784.732	16.59	0.7354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			595.04580	453.232	16.59	0.2646	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,224.22510	1,778.411	16.59	0.7340	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			599.92510	456.912	16.59	0.2660	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,234.48150	1,791.070	16.58	0.7369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			590.18150	449.570	16.58	0.2631	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			417.38720	291.972	15.74	0.1950	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,527.88720	2,102.271	15.74	0.8050	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,089.00880	1,721.068	19.10	0.5706	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			519.50880	851.368	19.10	0.4294	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			549.48100	415.857	16.44	0.2457	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,333.78100	1,900.256	16.44	0.7543	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			590.96520	444.892	16.38	0.2513	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,369.66520	1,928.992	16.38	0.7487	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,602.30100	2,175.127	15.66	0.8061	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			433.60100	301.027	15.66	0.1939	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,238.26480	1,857.114	19.18	0.5789	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			536.96480	861.214	19.18	0.4211	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			447.12340	307.100	15.56	0.1923	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,670.32340	2,240.900	15.56	0.8077	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,363.01300	1,971.364	19.23	0.5842	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			556.21300	875.164	19.23	0.4158	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			629.08010	469.516	16.29	0.2546	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,417.88010	1,969.516	16.29	0.7454	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,917.86450	5,385.235	23.59	0.8225	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			167.36450	347.835	23.59	0.1775	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			0.00000	3,145.460	13.85	0.9348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			0.00000	72.859	13.85	0.0652	145,719.00	2,000	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			0.00000	1,861.037	16.48	0.7165	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			0.00000	621.475	20.65	0.3063	1,242,949.20	2,000	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			624.37280	960.863	18.91	0.4436	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,184.87280	1,808.263	18.91	0.5564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			0.00000	558.437	16.48	0.2835	558,437.10	1,000	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			622.26660	958.058	18.93	0.4426	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,192.76660	1,815.458	18.93	0.5574	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			626.48760	963.685	18.90	0.4447	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,176.98760	1,801.085	18.90	0.5553	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			0.00000	3,038.875	20.65	0.6937	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,502.64580	2,099.454	19.28	0.5899	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			575.84580	889.154	19.28	0.4101	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			460.58780	315.781	15.50	0.1911	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,743.78780	2,315.481	15.50	0.8089	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			666.36640	495.863	16.26	0.2580	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,463.36640	2,009.663	16.26	0.7420	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			701.61540	521.463	16.23	0.2614	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,503.01540	2,044.963	16.23	0.7386	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			736.14750	544.668	16.17	0.2639	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,545.74750	2,081.968	16.17	0.7361	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			770.50070	570.374	16.15	0.2665	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,588.30070	2,121.475	16.15	0.7335	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			802.91560	594.638	16.13	0.2694	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,621.41560	2,151.338	16.13	0.7306	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			835.98070	621.267	16.13	0.2714	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,668.28070	2,197.967	16.13	0.7286	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,700.97510	1,372.023	17.65	0.4343	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,118.89790	1,535.565	17.66	0.5647	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,707.79790	1,378.265	17.66	0.4353	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,125.27090	1,543.084	17.64	0.5668	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,694.17090	1,365.784	17.64	0.4332	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,122.07510	1,539.323	17.65	0.5657	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,837.32950	1,495.167	17.75	0.4441	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,144.82950	1,557.167	17.75	0.5559	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,245.71450	1,678.289	17.80	0.5694	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,826.91450	1,494.889	17.80	0.4306	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,252.15220	1,685.757	17.78	0.5714	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,813.35220	1,482.357	17.78	0.4286	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,248.92850	1,682.018	17.79	0.5704	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,820.12850	1,488.618	17.79	0.4296	0.00	0	0
Total \$ / R Option												97,629,000.54	319,600	3,316,333
Total \$ / R												6,985,485,355.54	806,254	4,068,470

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				14.09900		13.45020			0.0000	140,990.00	10	355
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				14.26000		13.60160			0.0000	0.00	0	20
\$ / R MAXI On	18/03/2019	Foreign Exchange Future				14.43390		13.76410			0.0000	0.00	0	5
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.59870		13.91620			0.0000	0.00	0	0
Total \$ / R MAXI Future												140,990.00	10	380
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				10,033.50250	38,844.050	18.91	0.5534	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				66,013.50250	29,944.050	18.91	0.4466	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				9,853.05390	38,346.911	18.93	0.5488	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				66,833.05390	30,446.911	18.93	0.4512	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				10,216.98200	39,345.761	18.90	0.5581	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				65,196.98200	29,445.761	18.90	0.4419	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put				215,134.44830	165,040.614	21.18	0.7567	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call				8,294.44830	24,040.614	21.18	0.2433	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				12,458.00740	32,596.358	20.22	0.3164	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				172,298.00740	126,596.358	20.22	0.6836	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				12,349.30340	32,382.310	20.24	0.3146	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				173,189.30340	127,382.311	20.24	0.6854	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				12,567.92440	32,811.952	20.20	0.3181	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				171,407.92440	125,811.952	20.20	0.6819	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				56,273.51210	99,394.014	17.60	0.6087	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				82,863.51210	59,004.014	17.60	0.3913	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				55,925.43730	98,906.432	17.62	0.6067	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				83,515.43730	59,516.432	17.62	0.3933	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				56,623.33170	99,883.851	17.59	0.6108	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				82,213.33170	58,493.851	17.59	0.3892	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				63,917.96320	106,535.746	17.85	0.5707	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				109,297.96320	83,665.746	17.85	0.4293	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				63,599.80740	106,107.324	17.87	0.5691	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				109,979.80740	84,237.324	17.87	0.4309	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				64,237.80750	106,965.977	17.84	0.5724	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				108,617.80750	83,095.977	17.84	0.4276	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												140,990.00	10	380
£ / R	On 17/09/2018	Foreign Exchange Future				18.03940		17.34930			0.0000	98,928,069.60	5,484	197,643
£ / R	On 28/09/2018	Foreign Exchange Future				18.07390		17.38200			0.0000	0.00	0	14
£ / R	On 14/12/2018	Foreign Exchange Future				18.31650		17.61420			0.0000	622,761.00	34	14,284
£ / R	On 18/03/2019	Foreign Exchange Future				18.63030		17.91250			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.92690		18.19090			0.0000	0.00	0	6,156
£ / R	On 16/09/2019	Foreign Exchange Future				19.25780		18.50160			0.0000	0.00	0	4,645
Total £ / R Future												99,550,830.60	5,518	227,674
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call				73.31750	319.138	17.81	0.4312	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	18.25	Put			974.01750	529.738	17.81	0.5688	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			71.97200	315.445	17.83	0.4276	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			982.67200	536.045	17.83	0.5724	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			74.68550	322.866	17.80	0.4349	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			965.38550	523.466	17.80	0.5651	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			260.17280	694.134	17.27	0.6579	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			528.17280	270.234	17.27	0.3421	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			256.70160	687.866	17.27	0.6546	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			534.70160	273.966	17.27	0.3454	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			263.68210	700.436	17.27	0.6612	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			521.68210	266.536	17.27	0.3388	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			408.11720	828.244	17.00	0.5627	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			913.91720	631.744	17.00	0.4373	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			404.88070	823.168	17.01	0.5606	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			920.68070	636.668	17.01	0.4394	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			411.37590	833.346	17.00	0.5649	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			907.17590	626.847	17.00	0.4351	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			680.86490	1,158.073	17.22	0.5795	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,068.36490	827.773	17.22	0.4205	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			677.16710	1,153.041	17.22	0.5779	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,074.66710	832.741	17.22	0.4221	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			684.58560	1,163.122	17.22	0.5811	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,062.08560	822.822	17.22	0.4189	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			879.57870	1,376.873	17.79	0.5708	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,318.67870	1,079.973	17.79	0.4292	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			875.85530	1,372.107	17.79	0.5695	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,324.95530	1,085.207	17.79	0.4305	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			883.30930	1,381.660	17.78	0.5721	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,312.40930	1,074.760	17.78	0.4279	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,136.19410	1,658.404	17.95	0.5856	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,454.59410	1,220.604	17.95	0.4144	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,132.27580	1,653.637	17.96	0.5845	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,460.67580	1,225.837	17.96	0.4155	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,140.12430	1,663.182	17.95	0.5867	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,448.52430	1,215.382	17.95	0.4133	0.00	0	0
Total £ / R Option												0.00	0	0

Total £ / R **99,550,830.60** **5,518** **227,674**

¥ / R	On	23/08/2018	Foreign Exchange Future			0.12700		0.12100			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12730		0.12130			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12759		0.12150			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12987		0.12367			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13252		0.12616			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13502		0.12851			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			357.65030	781.046	33.86	0.8210	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			257.65030	81.046	33.86	0.1790	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			91.63440	191.649	33.03	0.3657	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			991.63440	491.649	33.03	0.6343	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			1,106.17690	1,703.826	34.68	0.9871	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			6.17690	3.826	34.68	0.0129	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			25.58910	5.720	25.85	0.0173	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			421.56300	824.577	25.56	0.8117	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			291.56300	94.577	25.56	0.1883	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			104.40060	234.104	25.28	0.3932	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			974.40060	504.104	25.28	0.6068	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,155.58910	1,735.720	25.85	0.9827	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			54.73770	183.032	17.36	0.3796	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			904.23770	424.332	17.36	0.6204	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			16.33810	45.254	22.38	0.1057	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,865.83810	1,286.554	22.38	0.8943	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			328.19100	779.342	13.70	0.9206	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			177.69100	20.642	13.70	0.0794	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			662.72420	1,105.260	15.35	0.8217	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			295.42420	117.860	15.35	0.1783	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			284.50640	536.047	17.81	0.5172	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			917.20640	548.647	17.81	0.4828	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,392.47980	2,010.013	16.82	0.9582	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			25.17980	22.613	16.82	0.0418	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,054.52530	1,565.395	20.12	0.7623	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			438.32530	312.895	20.12	0.2377	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			582.83510	957.315	20.31	0.5796	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			966.63510	704.815	20.31	0.4204	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,753.92470	2,356.161	19.93	0.9000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			137.72470	103.661	19.93	0.1000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			767.81740	1,126.480	17.56	0.6239	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			916.71740	624.180	17.56	0.3761	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			471.45350	732.116	19.09	0.4527	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,620.35350	1,229.816	19.09	0.5473	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,223.13540	1,710.802	15.55	0.8152	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			372.03540	208.502	15.55	0.1848	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	07/09/2018	Foreign Exchange Future			16.12630		15.61810			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.13970		15.62960			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.15980		15.64830			0.0000	4,153,068.60	257	130,646
€ / R	On	25/09/2018	Foreign Exchange Future			16.18670		15.67390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Future			16.45770		15.93480			0.0000	8,311,138.50	505	35,933
€ / R	On	18/03/2019	Foreign Exchange Future			16.79500		16.25880			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			17.11850		16.56700			0.0000	0.00	0	5,256
Total € / R Future												12,464,207.10	762	176,555
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			249.20460	100.059	16.21	0.2319	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			247.30460	606.359	16.21	0.7681	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			257.91400	109.753	16.04	0.2380	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			267.51400	629.453	16.04	0.7620	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			513.20290	264.890	16.37	0.4151	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,152.99960	758.887	18.27	0.7221	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			41.29960	158.687	18.27	0.2779	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			1.51880	3.303	24.21	0.0081	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			20.98080	99.450	19.21	0.1866	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,482.68080	1,049.650	19.21	0.8134	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,408.03170	1,915.668	18.56	0.9834	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			9.73170	5.868	18.56	0.0166	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			161.50290	424.690	16.37	0.5849	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,492.27600	1,058.311	19.24	0.8156	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			21.39340	100.808	19.19	0.1888	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,473.09340	1,041.008	19.19	0.8112	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			207.11870	511.217	16.20	0.6541	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			408.81870	201.417	16.20	0.3459	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,913.21880	3,403.503	24.21	0.9919	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,981.89850	5,471.316	31.43	0.9976	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.19850	1.116	31.43	0.0024	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,149.66060	2,661.582	21.85	0.9951	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1.36060	1.782	21.85	0.0049	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			20.57600	98.111	19.24	0.1844	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			587.50220	329.232	16.44	0.4475	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			171.40220	425.932	16.44	0.5525	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			108.34750	243.951	18.73	0.2409	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,063.54750	1,676.251	18.73	0.7591	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			107.41880	242.403	18.75	0.2396	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,072.61880	1,684.703	18.75	0.7604	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			109.28230	245.510	18.71	0.2423	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,054.48230	1,667.810	18.71	0.7577	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			786.09620	1,156.783	15.30	0.6552	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			657.29620	491.783	15.30	0.3448	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			588.08480	435.598	15.14	0.3187	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			846.88480	1,230.598	15.14	0.6813	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			781.58260	1,151.266	15.31	0.6532	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			662.78260	496.266	15.31	0.3468	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			777.09190	1,145.765	15.32	0.6512	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			668.29190	500.765	15.32	0.3488	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			774.95200	1,112.604	15.80	0.5688	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,077.95200	864.104	15.80	0.4312	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			771.43520	1,108.224	15.82	0.5672	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,084.43520	869.724	15.82	0.4328	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			778.49130	1,117.008	15.79	0.5704	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,071.49130	858.508	15.79	0.4296	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												12,464,207.10	762	467,411
AUS / R	On	17/09/2018	Foreign Exchange Future			10.31770		9.98180			0.0000	588,108.90	57	11,762
AUS / R	On	14/12/2018	Foreign Exchange Future			10.43850		10.09760			0.0000	0.00	0	11,822
AUS / R	On	18/03/2019	Foreign Exchange Future			10.57330		10.22640			0.0000	0.00	0	510
AUS / R	On	14/06/2019	Foreign Exchange Future			10.70520		10.35070			0.0000	0.00	0	4,929
Total AU\$ / R Future												588,108.90	57	29,023
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.78840	24.051	17.00	0.0931	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,130.98840	816.351	17.00	0.9069	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.70800	23.384	17.03	0.0908	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,140.90800	825.684	17.03	0.9092	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			2.63040	22.736	17.06	0.0886	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,150.83040	835.036	17.06	0.9114	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,416.19020	1,136.354	16.16	0.8323	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			24.73740	87.030	16.11	0.1716	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,397.13740	1,118.529	16.11	0.8284	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			24.25960	85.934	16.14	0.1696	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,406.65960	1,127.434	16.14	0.8304	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			23.79020	84.854	16.16	0.1677	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			451.28820	341.744	13.59	0.4029	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			314.02030	549.806	13.60	0.5936	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			457.62030	346.506	13.60	0.4064	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			321.39260	560.322	13.58	0.6007	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			444.99260	337.022	13.58	0.3993	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			317.68820	555.044	13.59	0.5971	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			914.70360	749.910	14.71	0.5557	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			253.16290	441.790	14.73	0.4417	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			922.46290	756.590	14.73	0.5583	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			257.66930	448.459	14.70	0.4468	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			906.96930	743.259	14.70	0.5532	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			255.40360	445.110	14.71	0.4443	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												588,108.90	57	29,023
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.91940		10.43450			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.06800		10.57370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			983.57770	1,463.449	15.50	0.9450	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			29.07770	24.048	15.50	0.0550	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			974.55200	1,453.850	15.46	0.9441	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			30.05200	24.451	15.46	0.0559	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			992.62900	1,473.053	15.53	0.9459	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			28.12900	23.653	15.53	0.0541	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			366.89590	691.309	14.95	0.6275	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			523.19590	353.309	14.95	0.3725	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			363.26260	685.933	14.96	0.6244	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			529.56260	357.933	14.96	0.3756	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			370.56340	696.721	14.94	0.6306	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			516.86340	348.722	14.94	0.3694	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			563.14990		395.53430			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			14.23420		13.56580			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			14.50990		13.82670			0.0000	0.00	0	650
CHF / R	On	18/03/2019	Foreign Exchange Future			14.82280		14.12260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.12270		14.40570			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,775
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			13.19450	99.290	19.56	0.2031	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,477.39450	895.090	19.56	0.7969	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			13.01750	97.903	19.59	0.2006	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,487.21750	903.703	19.59	0.7994	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			12.84370	96.537	19.63	0.1981	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,497.04370	912.337	19.63	0.8019	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			833.96940	1,421.230	16.63	0.8436	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			217.26940	121.330	16.63	0.1564	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			827.16390	1,412.908	16.62	0.8418	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			220.46390	123.008	16.62	0.1582	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			840.80670	1,429.570	16.64	0.8454	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			214.10670	119.670	16.64	0.1546	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			525.28820	927.099	16.39	0.5977	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			882.68820	584.299	16.39	0.4023	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			532.10220	937.363	16.37	0.6020	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			869.50220	574.563	16.37	0.3980	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			528.68460	932.219	16.38	0.5999	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			876.08460	579.419	16.38	0.4001	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			699.81270	1,111.829	16.40	0.6004	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,014.11270	709.129	16.40	0.3996	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			696.30790	1,106.961	16.41	0.5987	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,020.60790	714.261	16.41	0.4013	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			692.82080	1,102.113	16.42	0.5969	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,027.12080	719.413	16.42	0.4031	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,775
CNH / R	On	17/09/2018	Foreign Exchange Future			2.05670		1.96880			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.07790		1.98860			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.10040		2.00970			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12190		2.02970			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,635.90470	921.463	17.30	0.7255	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			20.17450	168.186	17.49	0.2498	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,732.17450	1,001.186	17.49	0.7502	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			17.03150	150.007	17.68	0.2269	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,829.03150	1,083.007	17.68	0.7731	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			23.90470	188.463	17.30	0.2745	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,043.08300	1,837.493	14.99	0.8415	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			257.08300	158.493	14.99	0.1585	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			976.13120	1,754.654	14.93	0.8276	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			290.13120	175.654	14.93	0.1724	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,112.67430	1,921.709	15.04	0.8547	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			226.67430	142.709	15.04	0.1453	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			524.20350	1,051.858	15.40	0.5403	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,327.20350	947.858	15.40	0.4597	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			495.98000	1,007.177	15.46	0.5246	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,398.98000	1,003.177	15.46	0.4754	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			553.94280	1,098.158	15.35	0.5563	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,256.94280	894.158	15.35	0.4437	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,256.82420	1,994.504	15.30	0.7132	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			759.82420	575.504	15.30	0.2868	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,205.48270	1,928.177	15.29	0.7010	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			808.48270	609.177	15.29	0.2990	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,309.85100	2,062.118	15.30	0.7253	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			712.85100	543.118	15.30	0.2747	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / 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
CURRENCO	On	06/11/2018	Foreign Exchange Future			461.68850		183.49840			0.0000	0.00	0	25,000
Total CURRENCY CANDO CX05 Future												0.00	0	25,000
Total CURRENCY CANDO CX05												0.00	0	25,000
DKK / R	On	17/09/2018	Foreign Exchange Future			2.17420		2.10480			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.21630		2.14520			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.26220		2.18930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.30710		2.23140			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			18.75270	53.884	17.91	0.0939	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,470.75270	1,811.884	17.91	0.9061	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			17.05140	49.430	18.23	0.0861	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,569.05140	1,907.430	18.23	0.9139	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			15.53760	45.448	18.54	0.0791	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,667.53760	2,003.448	18.54	0.9209	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			968.07100	1,559.280	15.23	0.7582	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			416.07100	296.280	15.23	0.2418	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			909.67060	1,489.783	15.29	0.7405	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			457.67060	326.783	15.29	0.2595	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,028.91480	1,630.727	15.17	0.7754	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			376.91480	267.727	15.17	0.2246	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			672.94290	1,134.613	16.05	0.5280	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,379.94290	1,112.613	16.05	0.4720	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			739.27230	1,224.687	15.93	0.5563	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,246.27230	1,002.687	15.93	0.4437	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			705.37960	1,178.360	15.99	0.5421	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,312.37960	1,056.360	15.99	0.4579	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			723.71800	624.517	15.87	0.2781	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,579.04100	2,229.902	15.89	0.7110	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			765.04100	658.902	15.89	0.2890	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,524.78730	2,165.488	15.90	0.6999	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			810.78730	694.488	15.90	0.3001	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,637.71800	2,295.517	15.87	0.7219	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.79760		1.71530			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.82140		1.73780			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.84690		1.76150			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86960		1.78350			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			47.44590	253.849	20.03	0.3401	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,394.44590	777.849	20.03	0.6599	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			40.58350	228.101	20.25	0.3122	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,487.58350	852.101	20.25	0.6878	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			55.50540	282.268	19.81	0.3697	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,302.50540	706.268	19.81	0.6303	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,858.20650	2,664.221	17.52	0.9402	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			80.20650	50.221	17.52	0.0598	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,767.95760	2,569.980	17.38	0.9340	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			89.95760	55.980	17.38	0.0660	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,678.77290	2,476.330	17.23	0.9272	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			100.77290	62.330	17.23	0.0728	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			735.82350	1,298.873	17.56	0.6170	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,020.82350	729.873	17.56	0.3830	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			700.16310	1,249.101	17.67	0.6011	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,085.16310	780.101	17.67	0.3989	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			773.22710	1,350.401	17.46	0.6331	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			958.22710	681.401	17.46	0.3669	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,127.07710	1,765.759	17.08	0.6785	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			892.07710	669.759	17.08	0.3215	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,082.98140	1,710.527	17.18	0.6649	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			947.98140	714.527	17.18	0.3351	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,172.83750	1,822.570	16.98	0.6921	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			837.83750	626.571	16.98	0.3079	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			0.13920		0.13300			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13950		0.13220			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13870		0.13170			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13800		0.13080			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.69540		1.64000			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.72090		1.66440			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.74870		1.69080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.77490		1.71580			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			9.32250		9.06810			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.43150		9.17310			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
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.55530		9.29090			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67650		9.40480			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			6.00600	38.748	17.72	0.1451	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			857.90600	636.248	17.72	0.8549	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			5.74150	37.665	17.75	0.1416	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			867.64150	645.165	17.75	0.8584	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			5.48810	36.611	17.79	0.1381	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			877.38810	654.111	17.79	0.8619	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			408.40880	623.761	14.45	0.7537	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			165.30880	122.261	14.45	0.2463	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			402.28620	616.513	14.45	0.7495	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			169.18620	125.013	14.45	0.2505	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			414.58770	631.051	14.45	0.7578	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			161.48770	119.551	14.45	0.2422	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			535.71800	440.070	15.15	0.4711	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			293.33950	464.435	15.13	0.5359	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			522.43950	429.135	15.13	0.4641	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			289.96070	459.883	15.14	0.5324	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			529.06070	434.583	15.14	0.4676	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			286.61800	455.370	15.15	0.5289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			300.20220	461.758	16.04	0.4621	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			815.40220	705.258	16.04	0.5379	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			297.56450	458.236	16.05	0.4595	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			822.76450	711.736	16.05	0.5405	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			302.86080	465.305	16.02	0.4648	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			808.06080	698.805	16.02	0.5352	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.33460		1.29500			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34330		1.30330			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35330		1.31290			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36250		1.32140			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			750.00000	354.000		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			850.00000	454.000		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			650.00000	254.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			433.00000	833.000		1.0000	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
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			333.00000	733.000		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			533.00000	933.000		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	133.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			271.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	33.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			371.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	233.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			171.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			14.00000	425.000		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	325.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			86.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			114.00000	525.000		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			1.27950		1.28990			0.0000	0.00	0	14
Total QUANTO £ / \$ Future												0.00	0	14
Total QUANTO £ / \$												0.00	0	14
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.14620		1.16340			0.0000	34,386.00	30	240
Total QUANTO € / \$ Future												34,386.00	30	240
Total QUANTO € / \$												34,386.00	30	240
R / ¥	On	23/08/2018	Foreign Exchange Future			7.87410	0.12675	8.26730			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			7.85360	0.12675	8.24710			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.12675	4,403.40510	8,277.594	24.07	0.9851	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.12675	76.40510	18.594	24.07	0.0149	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.12675	1,087.64230	4,045.240	17.77	0.9259	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.12675	1,060.64230	86.240	17.77	0.0741	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.12675	2,402.04760	338.290	17.27	0.2303	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.12675	429.04760	2,297.290	17.27	0.7697	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.12675	918.39150	76.195	18.25	0.0652	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.12675	1,245.39150	4,335.195	18.25	0.9348	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.12675	1,537.56500	4,821.640	19.04	0.9468	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.12675	710.56500	62.640	19.04	0.0532	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.12675	873.91700	73.193	18.41	0.0625	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	23/08/2018	Foreign Exchange Option	8.31	Put		0.12675	1,300.91700	4,432.193	18.41	0.9375	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.12675	830.91230	70.344	18.56	0.0600	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.12675	1,357.91230	4,529.345	18.56	0.9400	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.12675	1,530.92390	4,232.750	14.95	0.8889	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.12675	1,401.92390	168.750	14.95	0.1111	0.00	0	25,000
Total R / ¥ Option												0.00	0	71,000
Total R / ¥												0.00	0	71,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.83780	0.12675	8.23010			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12675	380.22430	83.197	17.14	0.0473	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12675	4,179.22430	7,805.197	17.14	0.9527	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12675	361.41700	80.602	17.20	0.0459	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12675	4,260.41700	7,902.602	17.20	0.9541	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12675	399.75270	85.887	17.08	0.0488	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12675	4,098.75270	7,707.887	17.08	0.9512	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12675	2,070.00580	434.223	15.20	0.2056	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12675	1,469.00580	3,756.223	15.20	0.7944	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.29160		9.87010			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.43130		10.00340			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.58510		10.14870			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.73260		10.28800			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			112.85300	383.638	15.76	0.7226	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			242.75300	92.038	15.76	0.2774	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			109.57420	376.797	15.78	0.7158	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			249.47420	95.197	15.78	0.2842	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			116.21490	390.550	15.75	0.7293	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			236.11490	88.950	15.75	0.2707	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			703.51060	1,106.858	14.86	0.8985	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			70.11060	45.558	14.86	0.1015	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			695.53650	1,097.705	14.83	0.8967	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			72.13650	46.405	14.83	0.1033	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			711.52570	1,116.026	14.89	0.9002	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			68.12570	44.726	14.89	0.0998	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			335.50580	626.336	15.26	0.6014	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			526.80580	381.236	15.26	0.3986	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			331.97500	621.221	15.27	0.5982	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 Option	10.35	Put			533.27500	386.121	15.27	0.4018	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			339.07150	631.482	15.25	0.6046	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			520.37150	376.382	15.25	0.3954	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			639.82490	1,001.966	14.99	0.7173	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			361.82490	279.366	14.99	0.2827	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			650.45530	1,015.204	14.99	0.7223	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			352.45530	272.604	14.99	0.2777	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			645.12290	1,008.570	14.99	0.7198	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			357.12290	275.970	14.99	0.2802	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			2.17760		2.49880			0.0000	26,131,200.00	12,000	17,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.09410		2.42010			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.00780		2.33360			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			1.93320		2.25530			0.0000	0.00	0	0
Total TRY / R Future												26,131,200.00	12,000	17,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.01120	0.146	44.72	0.0017	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			862.21120	1,182.546	44.72	0.9983	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.94210	0.136	44.72	0.0016	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			872.14210	1,192.536	44.72	0.9984	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.08500	0.157	44.72	0.0018	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			852.28500	1,172.556	44.72	0.9982	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			10.10870	11.468	36.45	0.0637	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			560.00870	887.368	36.45	0.9363	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			9.45400	11.064	36.45	0.0617	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			569.35400	896.964	36.45	0.9383	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			10.80020	11.885	36.45	0.0657	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			550.70020	877.785	36.45	0.9343	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			42.17280	33.995	33.14	0.1433	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			438.57280	756.195	33.14	0.8567	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			40.75910	33.077	33.14	0.1401	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			447.15910	765.277	33.14	0.8599	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			43.63260	34.936	33.14	0.1465	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			430.03260	747.136	33.14	0.8535	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.81860	4.649	31.06	0.0246	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,278.51860	1,601.449	31.06	0.9754	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.68570	4.529	31.06	0.0240	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,288.38570	1,611.329	31.06	0.9760	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.95610	4.772	31.06	0.0251	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,268.65610	1,591.572	31.06	0.9749	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									26,131,200.00	12,000	17,270
ZMW / R On 17/09/2018 Foreign Exchange Future			1.37580		1.31490			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.33460		1.27480			0.0000	0.00	0	0
ZMW / R On 18/03/2019 Foreign Exchange Future			1.29290		1.23530			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.24840		1.19320			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									7 026 766 077.60	505,031	1,258,908
Total Options									97 629 000.54	319,600	3,678,189
Grand Total:									7,124,395,078.14	824,631	4,937,097