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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2018

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			14.24100		14.03920			0.0000	996,870.00	70	0
\$ / R On 15/08/2018 Foreign Exchange Future			14.31240		14.03920			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			14.31420		14.04280			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			14.31970		14.04810			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			14.32520		14.05360			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.33450		14.06270			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.34000		14.06810			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.34560		14.07360			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.35110		14.07900			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			14.35290		14.08090			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.36400		14.09180			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.37140		14.09900			0.0000	3,195,581,389.80	222,357	516,067
\$ / R On 25/09/2018 Foreign Exchange Future			14.38630		14.11360			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.39190		14.11900			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			14.39930		14.12620			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.41790		14.14440			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.42720		14.15350			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.43680		14.16270			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.44250		14.16820			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.45020		14.17550			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.45400		14.17920			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			14.45590	14.18100			0.0000	0.00	0	55	
\$ / R	On	05/11/2018	Foreign Exchange Future			14.46360	14.18830			0.0000	0.00	0	0	
\$ / R	On	13/11/2018	Foreign Exchange Future			14.47880	14.20300			0.0000	0.00	0	70	
\$ / R	On	16/11/2018	Foreign Exchange Future			14.48460	14.20850			0.0000	0.00	0	420	
\$ / R	On	29/11/2018	Foreign Exchange Future			14.50920	14.23240			0.0000	0.00	0	461	
\$ / R	On	30/11/2018	Foreign Exchange Future			14.51110	14.23430			0.0000	0.00	0	3,197	
\$ / R	On	11/12/2018	Foreign Exchange Future			14.53200	14.25450			0.0000	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Future			14.53770	14.26000			0.0000	62,061,441.30	4,269	103,347	
\$ / R	On	21/12/2018	Foreign Exchange Future			14.55090	14.27290			0.0000	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Future			14.56990	14.29130			0.0000	0.00	0	2,078	
\$ / R	On	02/01/2019	Foreign Exchange Future			14.57370	14.29500			0.0000	0.00	0	55	
\$ / R	On	18/01/2019	Foreign Exchange Future			14.60400	14.32440			0.0000	0.00	0	0	
\$ / R	On	30/01/2019	Foreign Exchange Future			14.62680	14.34650			0.0000	0.00	0	55	
\$ / R	On	31/01/2019	Foreign Exchange Future			14.62870	14.34840			0.0000	0.00	0	1,225	
\$ / R	On	13/02/2019	Foreign Exchange Future			14.65330	14.37230			0.0000	0.00	0	70	
\$ / R	On	28/02/2019	Foreign Exchange Future			14.68220	14.40030			0.0000	0.00	0	4,725	
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71700	14.43390			0.0000	44,518,925.00	3,025	9,325	
\$ / R	On	27/03/2019	Foreign Exchange Future			14.73440	14.45070			0.0000	0.00	0	4,414	
\$ / R	On	29/03/2019	Foreign Exchange Future			14.73820	14.45450			0.0000	0.00	0	0	
\$ / R	On	02/04/2019	Foreign Exchange Future			14.74590	14.46190			0.0000	0.00	0	55	
\$ / R	On	30/04/2019	Foreign Exchange Future			14.80000	14.51430			0.0000	0.00	0	1,280	
\$ / R	On	31/05/2019	Foreign Exchange Future			14.86030	14.57240			0.0000	0.00	0	55	
\$ / R	On	03/06/2019	Foreign Exchange Future			14.86620	14.57800			0.0000	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Future			14.88770	14.59870			0.0000	25,606,844.00	1,720	16,910	
\$ / R	On	28/06/2019	Foreign Exchange Future			14.91510	14.62510			0.0000	0.00	0	0	
\$ / R	On	01/07/2019	Foreign Exchange Future			14.92100	14.63070			0.0000	0.00	0	55	
\$ / R	On	03/07/2019	Foreign Exchange Future			14.92490	14.63450			0.0000	0.00	0	0	
\$ / R	On	31/07/2019	Foreign Exchange Future			14.97970	14.68720			0.0000	0.00	0	0	
\$ / R	On	01/08/2019	Foreign Exchange Future			14.98160	14.68910			0.0000	0.00	0	55	
\$ / R	On	13/08/2019	Foreign Exchange Future			15.00510	15.19300			0.0000	0.00	0	0	
\$ / R	On	30/08/2019	Foreign Exchange Future			15.04290	14.74650			0.0000	0.00	0	0	
\$ / R	On	02/09/2019	Foreign Exchange Future			15.04960	14.75260			0.0000	0.00	0	55	
\$ / R	On	16/09/2019	Foreign Exchange Future			15.08120	14.78150			0.0000	257,888,520.00	17,100	8,550	
\$ / R	On	30/09/2019	Foreign Exchange Future			15.11280	14.81030			0.0000	0.00	0	0	
\$ / R	On	02/10/2019	Foreign Exchange Future			15.11730	14.81440			0.0000	0.00	0	55	
\$ / R	On	31/10/2019	Foreign Exchange Future			15.18270	14.87410			0.0000	0.00	0	55	
\$ / R	On	29/11/2019	Foreign Exchange Future			15.24810	14.93380			0.0000	0.00	0	0	
\$ / R	On	02/12/2019	Foreign Exchange Future			15.25490	14.94000			0.0000	0.00	0	55	
\$ / R	On	13/12/2019	Foreign Exchange Future			15.27970	14.96260			0.0000	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Future			15.32030	14.99970			0.0000	0.00	0	0	
\$ / R	On	02/01/2020	Foreign Exchange Future			15.32480	15.00380			0.0000	0.00	0	55	
\$ / R	On	31/01/2020	Foreign Exchange Future			15.39020	15.06350			0.0000	0.00	0	55	
\$ / R	On	02/03/2020	Foreign Exchange Future			15.46020	15.12730			0.0000	0.00	0	55	
\$ / R	On	02/04/2020	Foreign Exchange Future			15.53010	15.19110			0.0000	0.00	0	55	
\$ / R	On	29/04/2020	Foreign Exchange Future			15.59100	15.24670			0.0000	0.00	0	55	
\$ / R	On	02/06/2020	Foreign Exchange Future			15.66770	15.31670			0.0000	0.00	0	1,055	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			15.69020		15.33730			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.79400		15.43200			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.91080		15.54340			0.0000	0.00	0	0
Total \$ / R Future												3,586,653,990.10	248,541	775,873
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			583.51570	379.000	34.95	1.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			2.71570	0.000	34.95	0.0000	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			861.22670	1,133.705	46.49	0.9921	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			2.02670	1.305	46.49	0.0079	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			9.67600	5.140	43.48	0.0287	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			578.87600	847.539	43.48	0.9713	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			2.53400	1.582	46.08	0.0095	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			821.73400	1,093.982	46.08	0.9905	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			617.06730	886.673	43.90	0.9758	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			7.86730	4.273	43.90	0.0242	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			14.51620	7.400	42.65	0.0401	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			503.71620	769.800	42.65	0.9599	0.00	0	106
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Call			0.00000	250.820	31.62	0.6020	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Put			0.00000	136.620	31.62	0.3980	2,732,390.00	20,000	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			700.86720	973.737	38.56	0.9597	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			8.06720	9.537	38.56	0.0403	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Call			471.38300	730.999	34.03	0.9271	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Put			28.58300	16.799	34.03	0.0729	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Call			309.90290	551.062	33.22	0.8575	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Put			67.10290	36.862	33.22	0.1425	737,244.00	20,000	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			1.20190	4.138	46.37	0.0164	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			1,124.00190	1,398.338	46.37	0.9836	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			896.14070	1,170.546	42.19	0.9740	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			3.34070	6.346	42.19	0.0260	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			28.65580	17.555	27.28	0.0719	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			516.75580	777.255	27.28	0.9281	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			8.08600	14.269	29.82	0.0478	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			851.68600	1,129.469	29.82	0.9522	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			15.56680	18.523	25.49	0.0574	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			848.26680	1,123.023	25.49	0.9426	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			26.66390	89.041	28.97	0.1959	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,063.96390	854.541	28.97	0.8041	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,081.30020	1,352.578	25.32	0.9619	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			13.20020	12.578	25.32	0.0381	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			89.85530	62.742	22.90	0.1598	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			507.95530	752.742	22.90	0.8402	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			0.00000	359.592	24.68	0.5566	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			0.00000	284.045	25.32	0.4718	71,011.15	250	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			138.02430	97.217	23.34	0.2217	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			406.12430	637.217	23.34	0.7783	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			0.00000	269.592	24.68	0.4434	67,397.90	250	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	31/08/2018	Foreign Exchange Option	16.57	Put			2,503.81520	2,240.981	33.33	0.9723	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.91520	10.981	33.33	0.0277	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,987.38600	1,735.836	31.98	0.9395	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			5.48600	25.836	31.98	0.0605	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			0.00000	364.045	25.32	0.5282	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			3.76260	4.339	26.71	0.0132	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,607.36260	1,879.940	26.71	0.9868	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			62.27710	49.878	22.34	0.1202	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			701.27710	960.978	22.34	0.8798	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			709.33730	969.734	22.35	0.8822	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			60.33730	48.634	22.35	0.1178	0.00	0	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			211.78400	157.655	22.84	0.2856	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			392.68400	610.555	22.84	0.7144	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,015.93160	1,282.666	22.35	0.9456	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			25.03160	19.766	22.35	0.0544	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,195.09810	1,463.765	22.42	0.9677	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			451.38860	678.746	22.56	0.7564	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			14.19810	10.865	22.42	0.0323	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			68.01210	53.554	22.22	0.1258	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			698.91210	956.454	22.22	0.8742	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			47.31370	38.126	22.27	0.0950	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			808.21370	1,071.026	22.27	0.9050	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			170.48860	125.846	22.56	0.2436	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			57.43830	42.226	21.02	0.0990	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			849.23830	1,106.226	21.02	0.9010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			129.20830	249.797	25.09	0.3477	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			890.20830	738.397	25.09	0.6523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			127.48890	247.219	25.12	0.3448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			898.48890	745.819	25.12	0.6552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			130.95210	252.403	25.05	0.3506	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			881.95210	731.003	25.05	0.6494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,062.97360	1,833.973	29.26	0.8917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			21.97360	65.373	29.26	0.1083	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,264.48430	1,534.836	20.48	0.9638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			15.48430	13.436	20.48	0.0362	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,099.48730	3,372.174	30.36	0.9981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.48730	0.774	30.36	0.0019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,161.76280	1,429.129	20.25	0.9535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			22.76280	17.728	20.25	0.0465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,129.78130	955.246	26.09	0.7272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			88.78130	186.646	26.09	0.2728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,605.21970	1,879.816	22.74	0.9781	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			6.21970	8.416	22.74	0.0219	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,496.48270	1,771.110	22.03	0.9745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			7.48270	9.710	22.03	0.0255	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,899.01930	1,677.128	28.80	0.8724	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			28.01930	78.528	28.80	0.1276	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,966.34680	1,741.405	28.99	0.8807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			25.34680	72.805	28.99	0.1193	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,457.01320	1,731.637	21.77	0.9730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			8.01320	10.237	21.77	0.0270	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			150.42100	116.598	21.44	0.2093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			599.42100	837.998	21.44	0.7907	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			547.14470	780.187	21.64	0.7626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			178.14470	138.787	21.64	0.2374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,927.50760	2,674.746	31.62	0.9534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			6.50760	26.146	31.62	0.0466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			813.62440	1,070.003	20.94	0.8765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			74.62440	58.603	20.94	0.1235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,004.93810	1,778.331	29.10	0.8852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			23.93810	69.731	29.10	0.1148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,350.96660	2,624.821	27.58	0.9918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			1.96660	3.421	27.58	0.0082	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			904.52210	1,164.917	20.75	0.9026	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			55.52210	43.517	20.75	0.0974	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,208.75450	1,974.282	29.66	0.9063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			17.75450	55.682	29.66	0.0937	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			63.68090	49.956	20.84	0.1088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			862.68090	1,121.356	20.84	0.8912	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,600.38280	2,873.988	29.19	0.9940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.38280	2.588	29.19	0.0060	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,251.27230	2,525.234	26.93	0.9907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			2.27230	3.834	26.93	0.0093	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,101.83510	2,375.963	25.97	0.9888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			2.83510	4.563	25.97	0.0112	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,400.83100	2,674.633	27.90	0.9923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			1.83100	3.234	27.90	0.0077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,500.58970	2,774.291	28.55	0.9932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.58970	2.891	28.55	0.0068	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,803.49740	2,077.943	24.03	0.9834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			4.49740	6.543	24.03	0.0166	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,620.34510	2,893.871	29.24	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			1.34510	2.471	29.24	0.0058	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			11.49290	12.032	20.99	0.0322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,340.49290	1,613.432	20.99	0.9678	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			106.45290	83.047	21.18	0.1620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			705.45290	954.447	21.18	0.8380	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			12.87560	12.537	20.80	0.0336	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,311.87560	1,583.937	20.80	0.9664	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			4.15640	6.154	24.35	0.0156	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,853.15640	2,127.554	24.35	0.9844	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,201.44470	2,475.461	26.61	0.9901	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	11.90	Put			2.44470	4.061	26.61	0.0099	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,625.01700	1,899.603	22.87	0.9787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			6.01700	8.203	22.87	0.0213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,427.43920	1,702.054	21.58	0.9718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			8.43920	10.654	21.58	0.0282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			48.18380	37.731	20.67	0.0868	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			947.18380	1,209.131	20.67	0.9132	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,724.11100	1,998.628	23.51	0.9815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			5.11100	7.228	23.51	0.0185	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			26.01090	20.280	20.32	0.0521	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,125.01090	1,391.680	20.32	0.9479	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,236.24770	1,505.411	20.28	0.9621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			17.24770	14.011	20.28	0.0379	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,929.00000	6,201.400	32.57	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	32.57	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,526.11120	1,800.735	22.22	0.9755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			7.11120	9.335	22.22	0.0245	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,704.27920	1,978.812	23.38	0.9810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			5.27920	7.412	23.38	0.0190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			930.02470	1,191.370	20.70	0.9090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			51.02470	39.970	20.70	0.0910	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			134.62170	104.515	21.35	0.1929	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			633.62170	875.914	21.35	0.8071	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			393.45760	604.622	22.33	0.6603	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			294.45760	233.222	22.33	0.3397	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,008.09590	844.647	25.60	0.6916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			107.09590	216.047	25.60	0.3084	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			760.62490	623.498	24.50	0.6026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			159.62490	294.898	24.50	0.3974	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			285.96980	469.463	22.96	0.5615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			436.96980	348.063	22.96	0.4385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,670.20660	2,422.640	30.92	0.9404	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			9.20660	34.040	30.92	0.0596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,034.76530	1,299.351	20.49	0.9321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			35.76530	27.951	20.49	0.0679	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			405.68200	323.013	22.84	0.4188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			304.68200	494.413	22.84	0.5812	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			153.72020	119.232	21.46	0.2127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			592.72020	830.632	21.46	0.7873	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			0.00000	491.140	23.77	0.5336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			0.00000	362.540	23.77	0.4664	181,269.90	500	500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,011.99640	1,795.175	28.32	0.8650	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			35.59640	91.475	28.32	0.1350	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			0.00000	532.601	22.60	0.5650	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			0.00000	390.701	22.60	0.4350	97,675.30	250	250
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			0.00000	557.454	23.42	0.5325	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	28/09/2018	Foreign Exchange Option	14.54	Call		0.00000	409.354	23.42	0.4675	102,338.58	250	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		1,159.30260	1,427.832	20.40	0.9252	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		40.30260	35.932	20.40	0.0748	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		230.37630	189.124	21.42	0.2711	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		569.37630	801.024	21.42	0.7289	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		238.52180	195.985	21.47	0.2779	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		557.52180	787.885	21.47	0.7221	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		2,699.38800	2,461.844	29.97	0.9194	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		18.38800	53.744	29.97	0.0806	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,165.07150	1,945.636	28.58	0.8741	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		34.07150	87.536	28.58	0.1259	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		22.92620	27.369	21.03	0.0557	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		1,389.12620	1,666.669	21.03	0.9443	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		166.72830	146.845	20.69	0.2069	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		801.12830	1,054.745	20.69	0.7931	10,547,448.00	10,000	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		130.68110	118.814	20.35	0.1719	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		934.18110	1,196.014	20.35	0.8281	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		383.83900	335.999	21.18	0.3528	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		546.53900	772.799	21.18	0.6472	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,066.74510	1,333.688	20.03	0.8565	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		104.04510	96.888	20.03	0.1435	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		682.42890	599.090	22.29	0.4933	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		360.62890	551.590	22.29	0.5067	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,111.09960	988.233	23.59	0.6283	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		226.59960	378.433	23.59	0.3717	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		367.34660	326.605	20.86	0.3340	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		616.54660	850.604	20.86	0.6660	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		0.00000	682.210	21.58	0.5761	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		0.00000	478.210	21.58	0.4239	119,552.58	250	250
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,361.56290	2,165.044	26.97	0.8359	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		70.76290	149.044	26.97	0.1641	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		0.00000	724.001	22.58	0.5353	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		0.00000	508.001	22.58	0.4647	127,000.13	250	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,258.45600	1,530.855	19.70	0.8855	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		79.25600	76.855	19.70	0.1145	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		308.02330	274.111	20.58	0.2975	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		687.22330	928.111	20.58	0.7025	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,886.44650	2,670.340	28.16	0.8814	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		45.64650	104.340	28.16	0.1186	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		53.87820	60.524	20.13	0.0918	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		1,424.87820	1,706.424	20.13	0.9082	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		670.89250	910.627	20.59	0.6848	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		342.59250	307.027	20.59	0.3152	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,681.41020	2,475.571	27.43	0.8592	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		59.71020	129.171	27.43	0.1408	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		14.74340	17.047	21.91	0.0281	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,303.04340	2,580.647	21.91	0.9719	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			971.96330	873.845	22.68	0.5680	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			314.96330	492.645	22.68	0.4320	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			11.99830	13.120	21.50	0.0215	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,550.49830	2,827.720	21.50	0.9785	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,382.09840	3,660.653	24.92	0.9906	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			3.59840	6.054	24.92	0.0094	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			141.89520	136.724	19.67	0.1684	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,130.39520	1,401.324	19.67	0.8316	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			225.15150	212.101	19.64	0.2248	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			997.55150	1,261.301	19.64	0.7752	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,345.67230	1,621.096	19.24	0.8640	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			111.37230	109.996	19.24	0.1360	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			493.69420	448.686	20.59	0.3729	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			647.99420	879.786	20.59	0.6271	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			0.00000	795.212	20.95	0.5854	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			0.00000	565.345	22.19	0.4550	141,336.30	250	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			357.44800	325.268	20.00	0.3035	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			791.74800	1,036.368	20.00	0.6965	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			0.00000	534.112	20.95	0.4146	133,527.98	250	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,145.92180	2,937.999	27.40	0.8650	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			70.22180	139.099	27.40	0.1350	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,566.81350	2,381.726	26.23	0.8181	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			101.11350	192.826	26.23	0.1819	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			0.00000	874.245	22.19	0.5450	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,665.27990	1,529.170	23.87	0.6886	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			229.77990	371.170	23.87	0.3114	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			309.80210	286.892	19.64	0.2702	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			914.30210	1,168.892	19.64	0.7298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			844.09630	1,089.582	19.78	0.6975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			374.09630	341.882	19.78	0.3025	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,268.18020	2,546.031	19.45	0.9591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			28.18020	28.331	19.45	0.0409	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,216.57280	1,485.723	19.16	0.8186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			176.57280	168.023	19.16	0.1814	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			369.67500	338.137	19.77	0.3002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			849.67500	1,095.837	19.77	0.6998	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			930.63790	848.819	21.77	0.5205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			440.63790	636.519	21.77	0.4795	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			827.91430	754.800	21.45	0.4889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			487.91430	692.500	21.45	0.5111	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,650.40610	1,516.662	23.78	0.6824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			240.40610	384.362	23.78	0.3176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			723.91060	660.256	21.11	0.4537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			543.91060	757.956	21.11	0.5463	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			541.65460	494.688	20.47	0.3826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			671.65460	902.388	20.47	0.6174	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			841.32910	767.054	21.49	0.4932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			481.32910	684.754	21.49	0.5068	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,595.30640	1,876.190	19.16	0.8916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			85.30640	88.490	19.16	0.1084	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,383.10730	2,660.656	19.50	0.9660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			23.10730	22.956	19.50	0.0340	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			834.61060	760.916	21.47	0.4910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			484.61060	688.616	21.47	0.5090	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,527.90910	2,805.173	19.56	0.9733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			17.90910	17.473	19.56	0.0267	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			259.24860	243.470	19.46	0.2382	4,869,392.00	20,000	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,019.24860	1,281.170	19.46	0.7618	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,287.27260	2,565.068	19.46	0.9603	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			27.27260	27.368	19.46	0.0397	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,701.93390	1,982.245	19.21	0.9061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			71.93390	74.545	19.21	0.0939	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			473.68480	432.507	20.20	0.3520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			733.68480	970.207	20.20	0.6480	29,106,213.00	30,000	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,307.45760	1,578.959	19.02	0.8409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			147.45760	141.259	19.02	0.1591	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,112.14180	1,015.702	22.31	0.5702	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			372.14180	553.402	22.31	0.4298	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,929.70070	2,208.852	19.31	0.9318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			49.70070	51.152	19.31	0.0682	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			994.52290	907.482	21.96	0.5389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			414.52290	605.182	21.96	0.4611	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			378.54400	345.655	19.79	0.3048	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			838.54400	1,083.355	19.79	0.6952	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			125.91620	124.174	19.06	0.1433	19,441,938.84	156,570	130,670
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,385.91620	1,661.874	19.06	0.8567	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			184.42840	175.222	19.19	0.1872	0.00	0	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,194.42840	1,462.921	19.19	0.8128	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,030.70570	940.774	22.07	0.5489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			400.70570	588.473	22.07	0.4511	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			59.49830	61.492	19.26	0.0798	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,819.49830	2,099.192	19.26	0.9202	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			448.81280	409.782	20.10	0.3402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			758.81280	997.482	20.10	0.6598	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,069.95790	2,872.037	26.78	0.8458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			89.95790	169.737	26.78	0.1542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,417.96540	1,695.514	19.08	0.8627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			117.96540	117.814	19.08	0.1373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			171.46620	163.337	19.13	0.1776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,231.46620	1,501.037	19.13	0.8224	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,889.45790	1,744.490	24.40	0.7203	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			199.45790	332.190	24.40	0.2797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,634.78570	2,912.062	19.64	0.9776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			14.78570	14.362	19.64	0.0224	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			350.54300	526.362	22.50	0.4129	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,180.54300	1,078.662	22.50	0.5871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			355.22250	532.245	22.46	0.4166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,165.22250	1,064.545	22.46	0.5834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			0.00000	892.345	20.51	0.6128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			0.00000	504.645	20.51	0.3872	61,551,538.45	121,970	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			0.00000	1,711.402	24.31	0.7152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			0.00000	339.102	24.31	0.2848	41,360,258.74	121,970	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			352.87290	529.293	22.48	0.4147	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,172.87290	1,071.593	22.48	0.5853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			0.00000	1,352.152	23.31	0.6506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			0.00000	429.852	23.31	0.3494	1,605,068.11	3,734	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			0.00000	843.656	20.72	0.5895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			0.00000	555.956	20.72	0.4105	389,169.06	700	700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			0.00000	1,662.098	24.18	0.7073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			0.00000	349.798	24.18	0.2927	12,103,007.34	34,600	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			955.22290	1,212.724	19.57	0.7401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			295.22290	275.024	19.57	0.2599	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			965.92910	881.207	21.88	0.5308	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			425.92910	618.907	21.88	0.4692	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			0.00000	887.362	20.53	0.6104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			0.00000	509.662	20.53	0.3896	8,817,147.41	17,300	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			686.48610	626.377	20.99	0.4402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			566.48610	784.076	20.99	0.5598	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,426.03460	1,703.965	19.08	0.8642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			116.03460	116.265	19.08	0.1358	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			0.00000	1,114.748	19.74	0.7066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			0.00000	327.048	19.74	0.2934	457,866.78	1,400	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			895.85910	816.946	21.66	0.5101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			455.85910	654.646	21.66	0.4899	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,050.68870	2,329.306	19.36	0.9429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			40.68870	41.606	19.36	0.0571	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			0.00000	917.647	20.41	0.6245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			0.00000	479.947	20.41	0.3755	896,061.42	1,867	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,932.93030	1,786.089	24.51	0.7265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			192.93030	323.789	24.51	0.2735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,097.62070	2,376.051	19.38	0.9468	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			37.62070	38.351	19.38	0.0532	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			668.10790	609.762	20.93	0.4334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			578.10790	797.462	20.93	0.5666	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,119.67190	1,022.624	22.33	0.5722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			369.67190	550.324	22.33	0.4278	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,491.52730	1,367.562	23.35	0.6538	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			271.52730	425.262	23.35	0.3462	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			889.56860	1,140.322	19.69	0.7156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			339.56860	312.622	19.69	0.2844	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			655.98560	598.805	20.89	0.4288	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			585.98560	806.505	20.89	0.5712	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,657.27200	1,937.824	19.19	0.9003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			77.27200	80.124	19.19	0.0997	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			895.38580	1,146.776	19.68	0.7179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			335.38580	309.076	19.68	0.2821	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,052.92010	1,316.317	19.41	0.7723	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			242.92010	228.617	19.41	0.2277	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,675.87350	1,540.630	23.84	0.6867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			235.87350	378.329	23.84	0.3133	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,508.04650	1,383.028	23.40	0.6569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			268.04650	420.728	23.40	0.3431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,192.08350	2,470.173	19.42	0.9540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			32.08350	32.473	19.42	0.0460	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,226.89690	1,121.428	22.63	0.5981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			336.89690	509.128	22.63	0.4019	0.00	0	27,030
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			179.25690	170.490	19.03	0.1802	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,252.15690	1,521.390	19.03	0.8198	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			937.98650	857.949	21.64	0.5162	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			460.88650	658.849	21.64	0.4838	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,179.15800	1,446.176	19.14	0.8007	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			206.25800	195.276	19.14	0.1993	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			876.18220	801.204	21.45	0.4977	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			489.08220	692.104	21.45	0.5023	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			0.00000	897.211	20.41	0.5944	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			0.00000	577.311	20.41	0.4056	144,327.75	250	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			0.00000	616.209	21.84	0.4492	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			0.00000	1,006.309	21.84	0.5508	251,577.23	250	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,432.54820	1,707.402	18.74	0.8509	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			141.24820	137.502	18.74	0.1491	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			611.45030	561.656	20.35	0.3990	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			682.75030	911.556	20.35	0.6010	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			398.58270	365.999	19.51	0.3051	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			889.88270	1,135.899	19.51	0.6949	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,384.54400	3,183.693	26.93	0.8514	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			95.84400	173.593	26.93	0.1486	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,767.80110	2,590.079	25.65	0.8067	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			129.10110	229.979	25.65	0.1933	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			122.75640	122.062	18.71	0.1349	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,517.75640	1,795.762	18.71	0.8651	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			98.11090	94.936	18.34	0.1067	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,762.51090	2,038.936	18.34	0.8933	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			158.54130	152.048	18.39	0.1508	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,555.04130	1,828.848	18.39	0.8492	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			741.15780	686.921	20.35	0.4236	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			709.55780	935.621	20.35	0.5764	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			0.00000	1,156.788	21.77	0.5603	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.00000	655.488	21.77	0.4397	163,872.08	250	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			128.01610	122.503	18.23	0.1274	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,686.41610	1,961.203	18.23	0.8726	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,519.31840	1,792.098	18.43	0.8410	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			170.91840	163.398	18.43	0.1590	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			0.00000	995.261	20.09	0.6024	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			0.00000	616.561	20.09	0.3976	154,140.35	250	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,233.20050	1,148.985	21.58	0.5475	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			505.50050	702.285	21.58	0.4525	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			852.60280	796.365	20.36	0.4408	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			732.90280	958.565	20.36	0.5592	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			155.40450	143.904	17.85	0.1380	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,725.70450	1,996.104	17.85	0.8620	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,594.08820	1,864.271	18.12	0.8356	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			193.78820	182.071	18.12	0.1644	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			0.00000	1,078.872	19.85	0.6092	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			0.00000	646.672	19.85	0.3908	161,667.93	250	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			0.00000	1,278.645	21.70	0.5655	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			0.00000	690.845	21.70	0.4345	172,711.33	250	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,422.10790	2,697.185	16.29	0.9503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			48.20790	40.185	16.29	0.0497	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,111.14330	4,398.660	21.42	0.9870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.24330	11.660	21.42	0.0130	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			984.21100	1,229.699	19.35	0.6501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			600.31100	562.699	19.35	0.3499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,662.49080	2,939.320	15.82	0.9694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			28.59080	22.319	15.82	0.0306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,824.33150	2,095.618	17.54	0.8692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			150.43150	138.618	17.54	0.1308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			341.25580	325.768	18.63	0.2424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,325.15580	1,592.768	18.63	0.7576	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,949.60280	3,234.975	16.73	0.9759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			15.70280	17.975	16.73	0.0241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,324.65600	1,243.043	21.38	0.5452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			558.55600	760.043	21.38	0.4548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,719.01360	2,996.652	15.77	0.9725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			25.11360	19.652	15.77	0.0275	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			841.97740	790.009	20.14	0.4277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			795.87740	1,027.009	20.14	0.5723	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			736.09900	690.303	19.81	0.3957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			869.99900	1,107.303	19.81	0.6043	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,139.84350	1,400.330	18.95	0.7048	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		455.94350	433.330	18.95	0.2952	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,153.96350	1,083.062	20.98	0.5081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		627.86350	840.062	20.98	0.4919	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,080.33530	1,334.438	19.07	0.6849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		506.43530	477.438	19.07	0.3151	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,318.65540	1,586.056	18.64	0.7559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		344.75540	329.056	18.64	0.2441	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,512.17470	1,418.660	21.80	0.5813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		496.07470	685.660	21.80	0.4187	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,302.73620	1,222.567	21.33	0.5406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		566.63620	769.567	21.33	0.4594	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,581.67420	1,484.240	21.96	0.5936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		475.57420	661.241	21.96	0.4064	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,061.83440	2,334.480	17.02	0.9079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		97.93440	87.480	17.02	0.0921	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		0.00000	1,910.723	17.97	0.8327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		0.00000	193.723	17.97	0.1673	2,722,976.11	14,056	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,028.15050	2,300.590	17.09	0.9030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		104.25050	93.590	17.09	0.0970	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,059.40590	1,311.091	19.11	0.6777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		525.50590	494.091	19.11	0.3223	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		530.02370	726.240	21.57	0.4386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,406.12370	1,319.240	21.57	0.5614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		0.00000	1,116.621	19.77	0.6079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		0.00000	679.621	19.77	0.3921	4,776,375.69	7,028	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		0.00000	2,726.802	24.42	0.7570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		0.00000	363.802	24.42	0.2430	5,113,593.88	14,056	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		527.50980	723.252	21.58	0.4372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,413.60980	1,326.252	21.58	0.5628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		525.01370	720.278	21.60	0.4358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,421.11370	1,333.278	21.60	0.5642	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		65.94390	53.004	16.20	0.0620	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,306.64390	2,577.404	16.20	0.9380	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		969.09000	911.711	20.41	0.4564	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		753.59000	979.911	20.41	0.5436	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		0.00000	1,162.053	19.65	0.6158	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		0.00000	673.853	19.65	0.3842	168,463.18	250	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		0.00000	1,412.123	21.68	0.5723	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		0.00000	720.323	21.68	0.4277	180,080.75	250	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		214.57690	198.529	17.81	0.1681	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,669.07690	1,936.729	17.81	0.8319	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		230.02090	214.333	17.88	0.1766	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,641.92090	1,910.233	17.88	0.8234	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,097.94170	1,039.704	20.46	0.4718	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		772.24170	999.704	20.46	0.5282	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		0.00000	1,249.454	19.43	0.6228	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		0.00000	699.454	19.43	0.3772	174,863.55	250	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		0.00000	1,558.134	21.64	0.5794	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		0.00000	748.134	21.64	0.4206	187,033.58	250	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		211.67070	192.519	17.34	0.1583	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,805.97070	2,072.519	17.34	0.8417	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,748.27810	2,015.079	17.54	0.8290	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		233.97810	215.079	17.54	0.1710	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		388.62760	375.262	18.50	0.2509	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,412.92760	1,685.262	18.50	0.7491	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		0.00000	1,334.071	19.30	0.6291	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		0.00000	723.771	19.30	0.3709	180,942.78	250	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		0.00000	1,704.763	21.70	0.5857	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		0.00000	775.063	21.70	0.4143	193,765.78	250	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		295.16930	278.137	17.78	0.1965	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,727.56930	1,998.437	17.78	0.8035	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,823.89520	2,094.325	17.45	0.8255	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		251.49520	234.025	17.45	0.1745	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,227.78210	1,168.372	20.55	0.4852	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		790.18210	1,018.672	20.55	0.5148	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		63.64510	58.131	15.36	0.0620	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,501.64510	2,784.331	15.36	0.9380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		577.17860	773.883	21.78	0.4063	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,069.62290	1,319.351	19.42	0.6149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		556.71010	539.964	18.73	0.3029	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,615.61930	1,537.683	21.24	0.5505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		664.31930	875.383	21.24	0.4495	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,693.60360	1,966.141	17.90	0.7877	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		334.90360	318.442	17.90	0.2123	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,667.98270	1,587.156	21.34	0.5590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		888.20150	1,126.100	20.19	0.5466	33,782,994.00	30,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,868.92770	2,141.139	17.28	0.8281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		250.22770	233.439	17.28	0.1719	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		299.94740	280.605	17.64	0.1950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,768.64740	2,038.305	17.64	0.8050	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,325.41010	1,597.664	18.73	0.6971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		184.22220	171.004	16.74	0.1380	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,805.13810	1,717.360	21.61	0.5802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		603.83810	805.060	21.61	0.4198	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,925.99550	4,219.116	18.68	0.9786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		17.29550	21.416	18.68	0.0214	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,109.50150	1,058.400	20.19	0.4534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,405.14170	2,686.813	15.62	0.9222	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		86.44170	79.113	15.62	0.0778	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		960.40700	914.875	19.79	0.4184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		979.10700	1,222.575	19.79	0.5816	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,032.92220	2,308.704	16.74	0.8620	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	14.37	Put			836.62590	797.073	19.44	0.3867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,061.04160	1,310.212	19.45	0.6118	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			842.34160	802.512	19.45	0.3882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			830.92290	791.651	19.42	0.3851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			865.38980	824.437	19.52	0.3943	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,044.08980	1,292.137	19.52	0.6057	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,298.32120	1,568.642	18.79	0.6893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			579.62120	560.942	18.79	0.3107	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,065.32590	1,314.773	19.44	0.6133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			646.68270	854.856	21.34	0.4410	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			628.25540	604.253	18.89	0.3261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,246.95540	1,511.953	18.89	0.6739	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,898.47860	1,806.183	21.78	0.5937	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,348.25180	1,287.721	20.63	0.4966	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			803.35180	1,032.821	20.63	0.5034	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			0.00000	1,408.170	19.19	0.6346	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			0.00000	743.070	19.19	0.3654	185,767.53	250	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			0.00000	1,840.791	21.75	0.5915	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			0.00000	795.891	21.75	0.4085	198,972.68	250	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			262.10740	247.006	17.29	0.1759	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,887.20740	2,162.106	17.29	0.8241	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			328.75800	310.748	17.73	0.2050	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,769.45800	2,041.748	17.73	0.7950	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,602.86410	1,883.272	18.29	0.7549	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			418.36410	408.372	18.29	0.2451	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,314.37630	2,210.264	22.39	0.6379	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			508.87630	695.164	22.39	0.3621	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			0.00000	1,984.621	21.78	0.5956	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			0.00000	824.321	21.78	0.4044	206,080.30	250	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			273.92280	263.242	17.19	0.1777	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,961.12280	2,242.942	17.19	0.8223	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,476.78430	1,415.676	20.70	0.5061	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			823.98430	1,055.376	20.70	0.4939	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			0.00000	1,493.728	19.07	0.6407	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			0.00000	764.028	19.07	0.3593	191,007.10	250	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			362.44440	343.641	17.70	0.2127	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,811.54440	2,085.241	17.70	0.7873	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			0.00000	894.797	19.38	0.3895	3,534,446.97	3,950	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			0.00000	1,419.897	19.38	0.6105	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			0.00000	2,147.006	21.98	0.6105	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			0.00000	802.106	21.98	0.3895	6,336,635.03	7,900	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			0.00000	1,577.973	19.07	0.6462	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			0.00000	785.073	19.07	0.3538	196,268.20	250	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			0.00000	2,136.786	21.93	0.6002	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			0.00000	849.686	21.93	0.3998	212,421.50	250	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			279.58080	281.378	17.23	0.1798	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	30/08/2019	Foreign Exchange Option	13.00	Call			2,026.08080	2,324.278	17.23	0.8202	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,607.75740	1,551.925	20.88	0.5157	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			834.25740	1,074.825	20.88	0.4843	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			391.28500	380.422	17.79	0.2200	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,853.88500	2,140.022	17.79	0.7800	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,862.33000	1,801.596	21.29	0.5469	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			773.83000	1,012.796	21.29	0.4531	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			0.00000	1,579.502	20.89	0.5123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			0.00000	1,110.702	20.89	0.4877	66,642,126.00	60,000	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,058.77030	4,361.000	17.56	0.9735	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			27.27030	29.800	17.56	0.0265	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,426.96620	2,744.686	16.42	0.8808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			145.46620	163.486	16.42	0.1192	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,784.73180	2,079.797	18.07	0.7581	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			453.23180	448.597	18.07	0.2419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,778.41150	2,073.704	18.09	0.7567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			456.91150	452.504	18.09	0.2433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,791.06980	2,085.904	18.06	0.7595	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			449.56980	444.704	18.06	0.2405	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,721.06750	1,674.259	21.05	0.5210	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			851.36750	1,107.059	21.05	0.4790	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			0.00000	1,668.375	19.10	0.6521	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			0.00000	805.575	19.10	0.3479	201,393.65	250	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			0.00000	885.294	22.07	0.3988	221,323.45	250	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			0.00000	2,272.494	22.07	0.6012	1,136,246.90	500	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			291.97150	300.429	17.32	0.1816	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,102.27150	2,413.229	17.32	0.8184	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			415.85650	411.774	17.86	0.2249	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,900.25650	2,199.074	17.86	0.7751	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			0.00000	1,758.447	19.14	0.6576	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			0.00000	825.747	19.14	0.3424	206,436.83	250	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			0.00000	2,431.052	22.26	0.6046	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			0.00000	913.752	22.26	0.3954	228,438.03	250	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			444.89220	450.872	17.99	0.2320	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,928.99220	2,243.572	17.99	0.7680	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,175.12740	2,500.953	17.40	0.8172	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			301.02740	318.253	17.40	0.1828	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,857.11380	1,818.198	21.26	0.5285	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			861.21380	1,130.898	21.26	0.4715	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			0.00000	2,565.486	22.40	0.6060	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			0.00000	943.586	22.40	0.3940	235,896.40	250	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			307.10020	335.276	17.49	0.1839	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,240.90020	2,583.376	17.49	0.8161	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,971.36410	1,939.804	21.41	0.5332	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			875.16410	1,157.904	21.41	0.4668	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			0.00000	1,840.915	19.16	0.6625	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	29/11/2019	Foreign Exchange Option	14.25	Put		0.00000	842.815	19.16	0.3375	210,703.75	250	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		469.51620	487.304	18.10	0.2369	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,969.51620	2,302.204	18.10	0.7631	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,385.23540	5,282.390	26.65	0.7644	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		347.83540	562.090	26.65	0.2356	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,145.45950	3,503.765	16.55	0.9203	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		72.85950	114.065	16.55	0.0797	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,861.03710	2,201.209	18.42	0.7366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		621.47460	868.705	22.94	0.3618	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		960.86290	1,260.898	21.15	0.4930	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,808.26290	1,791.198	21.15	0.5070	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		558.43710	581.509	18.42	0.2634	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		958.05790	1,257.717	21.16	0.4921	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,815.45790	1,798.017	21.16	0.5079	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		963.68490	1,264.082	21.14	0.4940	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,801.08490	1,784.382	21.14	0.5060	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,038.87460	2,969.005	22.94	0.6382	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		0.00000	1,929.883	19.17	0.6678	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		0.00000	859.583	19.17	0.3322	214,895.85	250	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		0.00000	2,706.141	22.52	0.6070	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		0.00000	976.441	22.52	0.3930	244,110.25	250	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		315.78120	352.904	17.57	0.1846	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,315.48120	2,673.204	17.57	0.8154	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,099.45400	2,075.457	21.57	0.5381	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		889.15400	1,185.757	21.57	0.4619	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		495.86260	524.132	18.22	0.2415	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		2,009.66260	2,358.931	18.22	0.7585	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		521.46280	557.523	18.29	0.2455	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		2,044.96280	2,407.723	18.29	0.7545	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		544.66760	591.430	18.36	0.2489	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,081.96760	2,461.630	18.36	0.7511	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		570.37450	626.101	18.44	0.2521	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		2,121.47450	2,516.200	18.44	0.7479	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		594.63750	657.457	18.50	0.2552	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		2,151.33750	2,558.457	18.50	0.7448	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		621.26720	691.083	18.55	0.2574	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		2,197.96720	2,618.783	18.55	0.7426	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,372.02300	1,439.062	20.30	0.3974	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,535.56550	1,955.219	20.31	0.6017	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,378.26550	1,445.019	20.31	0.3983	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,543.08410	1,963.324	20.29	0.6035	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,365.78410	1,433.124	20.29	0.3965	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,539.32300	1,959.262	20.30	0.6026	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,495.16710	1,572.836	20.49	0.4058	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,557.16710	1,996.836	20.49	0.5942	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,678.28920	2,131.866	20.52	0.6053	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,494.88920	1,581.066	20.52	0.3947	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,685.75730	2,140.011	20.50	0.6070	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,482.35730	1,569.211	20.50	0.3930	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,682.01780	2,135.929	20.51	0.6061	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,488.61780	1,575.129	20.51	0.3939	0.00	0	0
Total \$ / R Option												324,788,409.28	706,601	3,608,631
Total \$ / R												3,911,442,399.38	955,142	4,384,504
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.37140		14.09900			0.0000	71,857.00	5	360
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.53770		14.26000			0.0000	1,599,147.00	110	70
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.71700		14.43390			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.88770		14.59870			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,671,004.00	115	435
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			38,844.05040	59,871.113	22.35	0.6564	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			29,944.05040	23,731.113	22.35	0.3436	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			38,346.91060	59,284.259	22.38	0.6524	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			30,446.91060	24,144.259	22.38	0.3476	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			39,345.76110	60,462.210	22.33	0.6603	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			29,445.76110	23,322.210	22.33	0.3397	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			165,040.61400	151,666.171	23.78	0.6824	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			24,040.61400	38,436.171	23.78	0.3176	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			32,596.35830	49,523.173	22.74	0.3930	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			126,596.35830	115,753.173	22.74	0.6070	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			32,382.31050	49,250.494	22.76	0.3912	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			127,382.31050	116,480.494	22.76	0.6088	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			32,811.95180	49,797.829	22.71	0.3948	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			125,811.95180	115,027.829	22.71	0.6052	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			98,906.43190	123,487.044	19.33	0.6519	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			59,516.43190	55,787.044	19.33	0.3481	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			99,883.85090	124,527.355	19.29	0.6556	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			58,493.85090	54,827.355	19.29	0.3444	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			99,394.01380	124,005.914	19.31	0.6538	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			59,004.01380	55,305.914	19.31	0.3462	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			106,535.74590	131,477.266	19.44	0.6133	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			83,665.74590	79,707.266	19.44	0.3867	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			106,107.32430	131,021.177	19.45	0.6118	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			84,237.32430	80,251.177	19.45	0.3882	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			106,965.97720	131,935.107	19.42	0.6149	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			83,095.97720	79,165.107	19.42	0.3851	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,671,004.00	115	435
£ / R	On	17/09/2018	Foreign Exchange Future			18.38570		18.03940			0.0000	3,107,183.30	169	197,610

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/09/2018	Foreign Exchange Future			18.42100		18.07390			0.0000	0.00	0	14
£ / R	On	14/12/2018	Foreign Exchange Future			18.67170		18.31650			0.0000	130,795,258.50	7,005	21,246
£ / R	On	18/03/2019	Foreign Exchange Future			18.99510		18.63030			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.30140		18.92690			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			19.64860		19.25780			0.0000	0.00	0	4,645
Total £ / R Future												133,902,441.80	7,174	234,603
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			319.13780	544.656	20.94	0.5583	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			529.73780	408.956	20.94	0.4417	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			315.44530	539.583	20.95	0.5550	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			536.04530	413.883	20.95	0.4450	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			322.86600	549.763	20.93	0.5617	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			523.46600	404.063	20.93	0.4383	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			694.13380	983.585	19.88	0.7393	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			270.23380	212.585	19.88	0.2607	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			687.86560	976.639	19.89	0.7366	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			273.96560	215.639	19.89	0.2634	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			700.43600	990.562	19.87	0.7419	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			266.53600	209.562	19.87	0.2581	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			828.24410	1,105.555	18.78	0.6292	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			631.74410	553.855	18.78	0.3708	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			823.16810	1,099.995	18.79	0.6272	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			636.66810	558.295	18.79	0.3728	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			833.34650	1,111.131	18.77	0.6311	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			626.84650	549.431	18.77	0.3689	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,158.07280	1,445.362	18.53	0.6302	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			827.77280	750.262	18.53	0.3698	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,153.04050	1,440.017	18.54	0.6287	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			832.74050	754.917	18.54	0.3713	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,163.12180	1,450.729	18.52	0.6317	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			822.82180	745.629	18.52	0.3683	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,376.87320	1,686.787	19.17	0.6140	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,079.97320	1,015.387	19.17	0.3860	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,372.10670	1,681.770	19.18	0.6128	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,085.20670	1,020.370	19.18	0.3872	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,381.66000	1,691.817	19.16	0.6151	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,074.76000	1,010.417	19.16	0.3849	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,658.40370	2,012.164	19.52	0.6229	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,220.60370	1,183.564	19.52	0.3771	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,653.63720	2,007.188	19.53	0.6219	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,225.83720	1,188.588	19.53	0.3781	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,663.18190	2,017.159	19.51	0.6239	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,215.38190	1,178.559	19.51	0.3761	0.00	0	0
Total £ / 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 £ / R												133,902,441.80	7,174	234,603
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12930		0.12700			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12970		0.12730			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12998		0.12759			0.0000	895,671.51	6,891	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13233		0.12987			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13505		0.13252			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13764		0.13502			0.0000	0.00	0	0
Total ¥ / R Future												895,671.51	6,891	6,873
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call		781.04620		936.504	24.50	0.9686	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put		81.04620		6.504	24.50	0.0314	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call		191.64930		200.686	27.34	0.4615	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put		491.64930		270.686	27.34	0.5385	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call		1,703.82630		1,930.000	21.66	1.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put		3.82630		0.000	21.66	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put		5.71980		3.346	28.18	0.0103	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call		824.57660		1,030.277	27.53	0.8721	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put		94.57660		60.277	27.53	0.1279	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call		234.10380		342.264	26.89	0.5004	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put		504.10380		372.264	26.89	0.4996	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call		1,735.71980		1,973.346	28.18	0.9897	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		183.03150		290.909	18.19	0.5100	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		424.33150		293.209	18.19	0.4900	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		45.25420		94.255	25.04	0.1789	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		1,286.55420		1,096.555	25.04	0.8211	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		779.34190		1,011.983	16.07	0.9484	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		20.64190		14.283	16.07	0.0516	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		1,105.25960		1,314.214	15.57	0.8702	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		117.85960		80.914	15.57	0.1298	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		536.04700		682.495	18.38	0.5871	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		548.64700		449.195	18.38	0.4129	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		2,010.01340		2,253.961	18.21	0.9642	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		22.61340		20.661	18.21	0.0358	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call		1,565.39470		1,787.565	21.09	0.7904	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put		312.89470		282.165	21.09	0.2096	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call		957.31510		1,141.180	21.25	0.6235	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put		704.81510		635.780	21.25	0.3765	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call		2,356.16150		2,600.458	20.94	0.9118	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put		103.66150		95.058	20.94	0.0882	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		1,126.48010		1,310.396	17.97	0.6663	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		624.18010		546.396	17.97	0.3337	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		732.11560		883.404	19.72	0.4983	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		1,229.81560		1,119.404	19.72	0.5017	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,710.80190		1,937.355	15.92	0.8450	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		208.50190		173.355	15.92	0.1550	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 Option												0.00	0	0
Total ¥ / R												895,671.51	6,891	6,873
€ / R	On	07/09/2018	Foreign Exchange Future			16.41210		16.12630			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.42570		16.13970			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.44610		16.15980			0.0000	53,729,408.70	3,267	129,499
€ / R	On	25/09/2018	Foreign Exchange Future			16.47360		16.18670			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.75190		16.45770			0.0000	12,563,925.00	750	36,183
€ / R	On	18/03/2019	Foreign Exchange Future			17.09880		16.79500			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			17.43080		17.11850			0.0000	0.00	0	5,256
Total € / R Future												66,293,333.70	4,017	175,658
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			100.05900	99.467	21.98	0.1871	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			606.35900	891.567	21.98	0.8129	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			109.75270	109.319	21.40	0.1938	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			629.45270	915.019	21.40	0.8062	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			264.89020	245.976	21.61	0.3284	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			758.88680	655.464	23.52	0.5883	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			158.68680	341.564	23.52	0.4117	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.30250	21.011	30.24	0.0355	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			99.45030	245.123	24.60	0.3151	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,049.65030	909.023	24.60	0.6849	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,915.66800	2,204.355	22.71	0.9809	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			5.86800	8.255	22.71	0.0191	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			424.69020	692.076	21.61	0.6716	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,058.31100	916.707	24.63	0.6873	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			100.80800	247.460	24.57	0.3176	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,041.00800	901.360	24.57	0.6824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			511.21720	787.538	21.29	0.7234	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			201.41720	191.438	21.29	0.2766	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,403.50250	3,134.911	30.24	0.9645	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,471.31600	5,187.532	34.87	0.9935	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.11600	3.632	34.87	0.0065	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,661.58230	2,950.232	27.28	0.9913	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1.78230	4.131	27.28	0.0087	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			98.11100	242.807	24.63	0.3127	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			329.23230	306.120	21.24	0.3596	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			425.93230	689.720	21.24	0.6404	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			243.95090	439.805	22.37	0.3295	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,676.25090	1,577.905	22.37	0.6705	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			242.40330	437.651	22.39	0.3281	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,684.70330	1,585.751	22.39	0.6719	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			245.50950	441.968	22.35	0.3309	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,667.80950	1,570.068	22.35	0.6691	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,156.78340	1,487.622	18.09	0.6872	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			491.78340	518.822	18.09	0.3128	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			435.59800	468.015	17.98	0.2917	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,230.59800	1,566.815	17.98	0.7083	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,151.26560	1,481.656	18.10	0.6856	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			496.26560	522.856	18.10	0.3144	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,145.76540	1,475.714	18.11	0.6839	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			500.76540	526.914	18.11	0.3161	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,112.60440	1,450.221	18.38	0.6097	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			864.10440	889.421	18.38	0.3903	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,108.22400	1,445.656	18.39	0.6084	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			869.72400	894.856	18.39	0.3916	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,117.00830	1,454.801	18.37	0.6111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			858.50830	884.001	18.37	0.3889	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												66,293,333.70	4,017	466,514
AUS / R	On	17/09/2018	Foreign Exchange Future			10.46710		10.31770			0.0000	3,904,228.30	373	11,735
AUS / R	On	14/12/2018	Foreign Exchange Future			10.59170		10.43850			0.0000	10,591.70	1	11,822
AUS / R	On	18/03/2019	Foreign Exchange Future			10.73060		10.57330			0.0000	0.00	0	510
AUS / R	On	14/06/2019	Foreign Exchange Future			10.86640		10.70520			0.0000	0.00	0	4,929
Total AUS / R Future												3,914,820.00	374	28,996
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			24.05100	67.666	20.93	0.1874	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			816.35100	710.566	20.93	0.8126	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			23.38440	66.319	20.97	0.1842	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			825.68440	719.219	20.97	0.8158	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			22.73610	64.999	21.01	0.1810	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			835.03610	727.899	21.01	0.8190	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,136.35350	1,053.445	18.61	0.7580	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			87.02950	158.330	18.55	0.2464	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,118.52950	1,036.630	18.55	0.7536	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			85.93400	156.728	18.58	0.2442	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,127.43400	1,045.028	18.58	0.7558	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			84.85350	155.145	18.61	0.2420	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			337.02230	324.342	15.17	0.3567	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			555.04360	699.464	15.18	0.6401	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			341.74360	328.864	15.18	0.3599	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			549.80550	694.022	15.20	0.6369	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			346.50550	333.422	15.20	0.3631	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			560.32230	704.941	15.17	0.6433	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			749.91040	720.015	16.20	0.5058	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			441.79010	572.719	16.22	0.4918	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			756.59010	726.319	16.22	0.5082	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			448.45930	580.131	16.19	0.4966	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			743.25930	713.731	16.19	0.5034	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			445.11040	576.415	16.20	0.4942	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,914,820.00	374	28,996
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.11330		10.91940			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.26620		11.06800			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,463.44850	1,661.781	17.81	0.9440	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			24.04850	28.481	17.81	0.0560	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,453.85050	1,652.282	17.78	0.9431	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			24.45050	28.982	17.78	0.0569	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,473.05330	1,671.287	17.83	0.9449	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			23.65330	27.987	17.83	0.0551	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			691.30880	866.884	16.52	0.6724	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			353.30880	330.684	16.52	0.3276	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			685.93290	861.225	16.54	0.6696	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			357.93290	335.025	16.54	0.3304	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			696.72150	872.575	16.50	0.6752	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			348.72150	326.375	16.50	0.3248	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			510.48730		563.14990			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			14.50350		14.23420			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			14.78680		14.50990			0.0000	0.00	0	650
CHF / R	On	18/03/2019	Foreign Exchange Future			15.11000		14.82280			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.41900		15.12270			0.0000	1,541,900.00	100	150
Total CHF / R Future												1,541,900.00	100	2,775
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			99.28990	232.228	24.51	0.3329	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			895.08990	758.728	24.51	0.6671	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			97.90330	229.879	24.56	0.3301	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			903.70330	766.379	24.56	0.6699	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			96.53720	227.556	24.60	0.3273	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			912.33720	774.056	24.60	0.6727	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,421.22980	1,715.987	19.83	0.8502	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			121.32980	139.187	19.83	0.1498	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,412.90750	1,707.394	19.81	0.8488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			123.00750	140.594	19.81	0.1512	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,429.57040	1,724.595	19.85	0.8515	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			119.67040	137.795	19.85	0.1485	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			927.09910	1,221.717	19.15	0.6414	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			584.29910	591.717	19.15	0.3586	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			937.36250	1,232.247	19.12	0.6450	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			574.56250	582.247	19.12	0.3550	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			932.21950	1,226.972	19.14	0.6432	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			579.41950	586.972	19.14	0.3568	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,111.82850	1,426.984	18.96	0.6385	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			709.12850	727.984	18.96	0.3615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,106.96140	1,422.003	18.97	0.6369	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			714.26140	733.003	18.97	0.3631	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,102.11330	1,417.040	18.99	0.6354	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			719.41330	738.040	18.99	0.3646	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,541,900.00	100	2,775
CNH / R	On	17/09/2018	Foreign Exchange Future			2.08440		2.05670			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10660		2.07790			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.13020		2.10040			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15260		2.12190			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			921.46280	805.235	21.03	0.6178	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			168.18600	320.243	21.25	0.3568	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,001.18600	876.243	21.25	0.6432	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			150.00690	293.556	21.48	0.3327	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,083.00690	949.556	21.48	0.6673	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			188.46280	349.235	21.03	0.3822	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,837.49290	2,141.302	17.29	0.8477	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			158.49290	175.302	17.29	0.1523	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,754.65440	2,059.331	17.28	0.8352	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			175.65440	193.331	17.28	0.1648	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,921.70910	2,224.613	17.30	0.8595	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			142.70910	158.613	17.30	0.1405	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,051.85790	1,332.971	17.28	0.5830	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			947.85790	930.971	17.28	0.4170	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,007.17670	1,286.321	17.36	0.5689	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,003.17670	984.321	17.36	0.4311	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,098.15750	1,381.144	17.19	0.5972	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			894.15750	879.144	17.19	0.4028	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,994.50390	2,312.039	16.83	0.7324	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			575.50390	586.039	16.83	0.2676	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,928.17690	2,246.403	16.86	0.7213	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			609.17690	620.403	16.86	0.2787	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,062.11760	2,378.919	16.81	0.7434	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			543.11760	552.919	16.81	0.2566	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			535.02810		461.68850			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			2.21320		2.17420			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.25650		2.21630			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30360		2.26220			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34970		2.30710			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			53.88380	173.800	22.63	0.2058	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,811.88380	1,541.800	22.63	0.7942	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			49.43010	158.696	22.78	0.1907	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,907.43010	1,626.696	22.78	0.8093	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			45.44810	144.849	22.92	0.1765	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,003.44810	1,712.849	22.92	0.8235	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			267.72670	256.638	17.31	0.1947	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,559.27980	1,946.029	17.34	0.7915	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			296.27980	281.029	17.34	0.2085	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,489.78250	1,871.990	17.38	0.7772	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			326.78250	306.990	17.38	0.2228	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,630.72670	2,021.639	17.31	0.8053	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,134.61320	1,470.238	17.68	0.5825	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,112.61320	1,034.238	17.68	0.4175	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,224.68730	1,568.333	17.53	0.6082	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,002.68730	932.333	17.53	0.3918	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,178.36020	1,518.591	17.61	0.5953	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,056.36020	982.591	17.61	0.4047	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,295.51710	2,700.848	17.27	0.7489	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			624.51710	603.848	17.27	0.2511	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,229.90220	2,633.727	17.30	0.7392	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			658.90220	636.727	17.30	0.2608	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,165.48820	2,567.718	17.33	0.7293	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			694.48820	670.718	17.33	0.2707	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480

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 Future			1.83230		1.79760			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.85670		1.82140			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88260		1.84690			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90660		1.86960			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			253.84880	453.338	23.62	0.4622	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			777.84880	630.338	23.62	0.5378	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			228.10080	417.042	23.87	0.4341	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			852.10080	694.042	23.87	0.5659	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			282.26810	493.681	23.43	0.4914	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			706.26810	570.681	23.43	0.5086	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,664.22080	3,018.825	19.51	0.9445	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			50.22080	51.826	19.51	0.0555	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,569.97960	2,925.752	19.48	0.9382	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			55.97960	58.752	19.48	0.0618	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,476.33020	2,833.425	19.45	0.9313	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			62.33020	66.425	19.45	0.0687	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,298.87340	1,617.492	19.37	0.6600	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			729.87340	691.492	19.37	0.3400	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,249.10130	1,562.133	19.45	0.6459	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			780.10130	736.133	19.45	0.3541	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,350.40080	1,674.425	19.29	0.6741	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			681.40080	648.425	19.29	0.3259	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,765.75920	2,118.827	18.75	0.7097	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			669.75920	652.827	18.75	0.2903	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,710.52670	2,058.846	18.82	0.6978	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			714.52670	692.846	18.82	0.3022	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,822.57050	2,180.193	18.68	0.7215	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			626.57050	614.193	18.68	0.2785	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			0.14190		0.13920			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14120		0.13950			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14030		0.13870			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13940		0.13800			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			1.72270		1.69540			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.74910		1.72090			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.77750		1.74870			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80470		1.77490			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.47260		9.32250			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.58470		9.43150			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.71230		9.55530			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.83710		9.67650			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			37.66530	92.870	21.71	0.2521	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			645.16530	550.271	21.71	0.7479	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			36.61120	90.969	21.75	0.2478	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			654.11120	558.369	21.75	0.7522	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			38.74840	94.811	21.67	0.2564	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			636.24840	542.212	21.67	0.7436	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			623.76100	777.981	16.80	0.7807	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			122.26100	123.281	16.80	0.2193	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			616.51270	770.546	16.80	0.7772	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			125.01270	125.846	16.80	0.2228	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			631.05130	785.453	16.79	0.7841	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			119.55130	120.753	16.79	0.2159	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			440.07010	421.190	16.99	0.4199	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			464.43520	603.155	16.95	0.5864	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			429.13520	410.855	16.95	0.4136	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			459.88320	598.304	16.97	0.5833	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			434.58320	416.004	16.97	0.4167	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			455.37010	593.490	16.99	0.5801	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			461.75750	591.491	17.56	0.5112	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			705.25750	674.391	17.56	0.4888	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			458.23620	587.619	17.58	0.5087	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			711.73620	680.519	17.58	0.4913	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			465.30460	595.392	17.55	0.5136	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			698.80460	668.292	17.55	0.4864	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			1.34610		1.33460			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.35500		1.34330			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36530		1.35330			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37480		1.36250			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			354.00000	239.000		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			454.00000	339.000		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			254.00000	139.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			833.00000	950.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			733.00000	850.000		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			933.00000	1,050.000		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			133.00000	253.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			33.00000	153.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			233.00000	353.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			425.00000	548.000		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			325.00000	448.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			525.00000	648.000		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			1.27930		1.27950			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			1.14440		1.14620			0.0000	0.00	0	240
Total QUANTO € / \$ Future												0.00	0	240
Total QUANTO € / \$												0.00	0	240
R / ¥	On	23/08/2018	Foreign Exchange Future			7.73110	0.12915	7.87410			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			7.71060	0.12915	7.85360			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.12915	8,277.59360	9,692.565	26.25	0.9965	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.12915	18.59360	3.565	26.25	0.0035	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.12915	4,045.23980	5,422.846	21.71	0.9684	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.12915	86.23980	33.846	21.71	0.0316	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.12915	338.28960	118.956	19.95	0.0998	309,286.90	26,000	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	8.07	Put		0.12915	2,297.28960	3,507.957	19.95	0.9002	9,120,686.90	26,000	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.12915	76.19540	28.683	22.05	0.0270	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.12915	4,335.19540	5,717.683	22.05	0.9730	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.12915	4,821.64030	6,210.888	22.62	0.9792	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.12915	62.64030	21.888	22.62	0.0208	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.12915	73.19340	27.158	22.16	0.0256	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.12915	4,432.19340	5,816.158	22.16	0.9744	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.12915	70.34450	25.722	22.28	0.0243	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.12915	4,529.34450	5,914.722	22.28	0.9757	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.12915	4,232.75050	5,591.835	17.53	0.9343	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.12915	168.75050	97.835	17.53	0.0657	0.00	0	25,000
Total R / ¥ Option												9,429,973.80	52,000	58,000
Total R / ¥												9,429,973.80	52,000	58,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.69370	0.12915	7.83780			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		0.12915	83.19680	45.932	18.66	0.0275	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12915	7,805.19680	9,208.932	18.66	0.9725	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12915	80.60160	44.658	18.73	0.0268	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12915	7,902.60160	9,307.658	18.73	0.9732	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12915	85.88710	47.249	18.59	0.0283	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12915	7,707.88710	9,110.249	18.59	0.9717	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12915	434.22270	227.501	16.27	0.1216	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12915	3,756.22270	4,990.501	16.27	0.8784	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			10.44940		10.29160			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.59210		10.43130			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.74960		10.58510			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.90110		10.73260			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			383.63800	529.503	19.09	0.7803	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			92.03800	80.103	19.09	0.2197	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			376.79670	522.155	19.11	0.7750	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			95.19670	82.755	19.11	0.2250	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			390.55010	536.909	19.06	0.7856	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			88.95010	77.509	19.06	0.2144	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,106.85800	1,276.531	17.36	0.8974	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			45.55800	54.431	17.36	0.1026	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,097.70500	1,267.486	17.34	0.8958	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	14/12/2018	Foreign Exchange Option	9.38	Put			46.40500	55.386	17.34	0.1042	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,116.02560	1,285.592	17.39	0.8990	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			44.72560	53.492	17.39	0.1010	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			626.33600	778.500	16.96	0.6415	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			381.23600	368.900	16.96	0.3585	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			621.22080	773.145	16.98	0.6387	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			386.12080	373.545	16.98	0.3613	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			631.48210	783.887	16.94	0.6444	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			376.38210	364.287	16.94	0.3556	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,001.96600	1,171.625	16.50	0.7392	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			279.36600	280.525	16.50	0.2608	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,015.20380	1,185.024	16.48	0.7436	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			272.60380	273.924	16.48	0.2564	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,008.56970	1,178.314	16.49	0.7414	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			275.96970	277.213	16.49	0.2586	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			2.04390		2.17760			0.0000	0.00	0	17,270
TRY / R	On	14/12/2018	Foreign Exchange Future			1.95560		2.09410			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			1.86540		2.00780			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			1.79100		1.93320			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	17,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.14570	0.163	53.44	0.0017	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,182.54570	1,316.263	53.44	0.9983	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.13560	0.153	53.44	0.0016	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,192.53560	1,326.253	53.44	0.9984	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.15650	0.174	53.44	0.0018	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,172.55650	1,306.274	53.44	0.9982	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			11.46760	10.195	41.89	0.0552	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			887.36760	1,024.595	41.89	0.9448	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			11.06410	9.871	41.89	0.0537	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			896.96410	1,034.271	41.89	0.9463	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			11.88500	10.529	41.89	0.0567	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			877.78500	1,014.929	41.89	0.9433	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			33.99490	27.621	37.22	0.1183	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			756.19490	892.221	37.22	0.8817	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			33.07740	26.922	37.22	0.1158	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			765.27740	901.522	37.22	0.8842	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			34.93600	28.336	37.22	0.1208	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			747.13600	882.936	37.22	0.8792	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.64920	4.913	35.05	0.0252	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,601.44920	1,743.913	35.05	0.9748	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.52940	4.801	35.05	0.0246	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,611.32940	1,753.801	35.05	0.9754	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.77210	5.028	35.05	0.0257	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,591.57210	1,734.028	35.05	0.9743	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	17,270
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.39610		1.37580			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.34970		1.33460			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.29810		1.29290			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.25580		1.24840			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 794 873 161.11	267,212	1,295,462
Total Options												334 218 383.08	758,601	3,957,487
Grand Total:												4,129,091,544.19	1,025,813	5,252,949