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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/09/2018 Foreign Exchange Future			15.10580		15.37640			0.0000	302,116,000.00	20,000	0
\$ / R On 13/09/2018 Foreign Exchange Future			15.13770		15.37650			0.0000	0.00	0	0
\$ / R On 14/09/2018 Foreign Exchange Future			15.13980		15.37860			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			15.14630		15.38510			0.0000	1,504,209,345.60	99,312	484,193
\$ / R On 18/09/2018 Foreign Exchange Future			15.14850		15.38720			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			15.15480		15.39360			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			15.16320		15.40210			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			15.16530		15.40420			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			15.16950		15.40840			0.0000	0.00	0	2,673
\$ / R On 02/10/2018 Foreign Exchange Future			15.17790		15.41690			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			15.19900		15.43820			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			15.20540		15.44460			0.0000	0.00	0	2,000
\$ / R On 17/10/2018 Foreign Exchange Future			15.20960		15.44890			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			15.22010		15.45970			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			15.22650		15.46610			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			15.23490		15.47470			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			15.23920		15.47900			0.0000	0.00	0	4,847
\$ / R On 01/11/2018 Foreign Exchange Future			15.24130		15.48120			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			15.24340		15.48330			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			15.24970		15.48980			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			15.26660		15.50700			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/11/2018	Foreign Exchange Future			15.27080		15.51120			0.0000	366,499.20	24	24
\$ / R	On	16/11/2018	Foreign Exchange Future			15.27290		15.51330			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			15.27920		15.51960			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			15.28760		15.52810			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			15.30010		15.54070			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			15.30220		15.54280			0.0000	0.00	0	7,449
\$ / R	On	05/12/2018	Foreign Exchange Future			15.31270		15.55340			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			15.31480		15.30830			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.32530		15.56600			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.33140		15.57220			0.0000	3,509,311,465.80	228,897	425,727
\$ / R	On	20/12/2018	Foreign Exchange Future			15.34360		15.33740			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			15.34560		15.58670			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.36590		15.60750			0.0000	0.00	0	3,387
\$ / R	On	02/01/2019	Foreign Exchange Future			15.37000		15.61160			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.40250		15.64480			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.42690		15.66970			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.42890		15.67180			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.45540		15.69870			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.48590		15.72980			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.52250		15.76720			0.0000	931,520,747.50	60,011	30,826
\$ / R	On	27/03/2019	Foreign Exchange Future			15.54080		15.78590			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.54490		15.79000			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.55300		15.79840			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.61010		15.85650			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.67330		15.92090			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.67940		15.92720			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.70200		15.95030			0.0000	3,140,400.00	200	19,410
\$ / R	On	28/06/2019	Foreign Exchange Future			15.73150		15.98050			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.73780		15.98700			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.74200		15.99130			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.80100		16.05160			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.80310		16.05370			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.82830		16.07960			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.86410		16.11620			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.87040		16.12270			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.87670		16.12910			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.90110		16.15420			0.0000	0.00	0	15,184
\$ / R	On	30/09/2019	Foreign Exchange Future			15.93410		16.18750			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.93880		16.19230			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			16.00710		16.26130			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			16.07540		16.33030			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			16.08250		16.33740			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			16.10840		16.36360			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			16.15080		16.40650			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			16.15550		16.41120			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			16.22380		16.48020			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Future			16.29680		16.55400			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			16.32980		16.58740			0.0000	0.00	0	2,756
\$ / R	On	02/04/2020	Foreign Exchange Future			16.36980		16.62780			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.43340		16.69210			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.51340		16.77300			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.53700		16.79680			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.64530		16.90630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.75950		17.02250			0.0000	0.00	0	0
Total \$ / R Future												6,250,664,458.10	408,444	1,098,558
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			0.00010	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			2,056.40010	1,785.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			0.04240	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			1,476.44240	1,205.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			2,286.40000	2,015.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			1,926.40050	1,655.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	14.45	Put			0.88150	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	14.45	Call			927.28150	655.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			0.00000	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			0.02010	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			1,576.42010	1,305.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			2,476.40000	2,205.800	15.54	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			0.00000	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			0.00050	0.000	15.54	0.0000	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			0.74110	0.499	36.05	0.0024	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			2,077.24110	1,838.199	36.05	0.9976	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			302.57770	164.061	25.57	0.4258	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			173.97770	274.261	25.57	0.5742	0.00	0	20,000
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			15.78330	43.284	24.24	0.1595	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			744.38330	533.083	24.24	0.8405	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			494.20670	313.765	24.67	0.6504	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			65.60670	123.965	24.67	0.3496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			589.02020	394.855	22.52	0.7021	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			63.92020	108.555	22.52	0.2979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			581.34800	388.337	22.56	0.6956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			66.24800	112.037	22.56	0.3044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			596.74950	401.444	22.48	0.7087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			61.64950	105.145	22.48	0.2913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			831.23160	1,026.325	29.04	0.9029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			76.33160	32.625	29.04	0.0971	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,535.44690	2,296.702	34.06	0.9984	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.34690	0.402	34.06	0.0016	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,385.10000	4,146.328	52.14	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.00000	0.028	52.14	0.0001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,425.57560	2,186.858	33.44	0.9978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			0.47560	0.558	33.44	0.0022	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	15.14	Put			152.14190	232.905	23.61	0.4880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			397.24190	239.205	23.61	0.5120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,885.22580	2,646.441	36.03	0.9994	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			0.12580	0.141	36.03	0.0006	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,775.27330	2,536.496	35.41	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			0.17330	0.196	35.41	0.0008	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			686.76490	870.791	28.31	0.8658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			101.86490	47.091	28.31	0.1342	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			745.34380	934.203	28.61	0.8824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			90.44380	40.503	28.61	0.1176	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,735.29470	2,496.521	35.19	0.9991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			0.19470	0.221	35.19	0.0009	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			3.30600	4.220	29.55	0.0157	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,738.40600	1,500.520	29.55	0.9843	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,659.21750	1,421.052	28.61	0.9820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			4.11750	4.752	28.61	0.0180	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			1,646.11170	1,879.235	33.35	0.9815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			11.21170	5.535	33.35	0.0185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			2,026.57710	1,788.115	31.18	0.9930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1.47710	1.815	31.18	0.0070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			779.40570	970.851	28.78	0.8910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			84.50570	37.151	28.78	0.1090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,635.10020	3,396.338	42.70	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.00020	0.038	42.70	0.0001	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			2,136.18410	1,897.615	31.80	0.9949	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1.08410	1.314	31.80	0.0051	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			960.98820	1,167.258	29.68	0.9275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			56.08820	23.558	29.68	0.0725	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1.24810	1.523	31.52	0.0059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			2,086.34810	1,847.823	31.52	0.9941	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,885.10000	3,646.335	45.84	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.00000	0.035	45.84	0.0001	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			3,535.10080	3,296.339	41.44	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.00080	0.039	41.44	0.0002	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			3,385.10450	3,146.341	39.55	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.00450	0.041	39.55	0.0002	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,685.10010	3,446.337	43.33	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.00010	0.037	43.33	0.0001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,785.10000	3,546.336	44.58	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.00000	0.036	44.58	0.0001	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			3,085.16990	2,846.377	37.16	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			0.06990	0.077	37.16	0.0003	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,905.10000	3,666.334	46.09	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.00000	0.034	46.09	0.0001	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.27550	0.317	34.51	0.0013	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			2,615.37550	2,376.617	34.51	0.9987	0.00	0	5,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.18330	2.732	30.39	0.0104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,887.28330	1,649.032	30.39	0.9896	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.30040	0.346	34.34	0.0014	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			2,585.40040	2,346.646	34.34	0.9986	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			0.04650	0.066	37.44	0.0003	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			3,135.14650	2,896.366	37.44	0.9997	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			3,485.10150	3,246.340	40.81	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.00150	0.040	40.81	0.0002	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,905.21860	2,666.433	36.15	0.9995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.11860	0.133	36.15	0.0005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,705.31240	2,466.542	35.02	0.9990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.21240	0.242	35.02	0.0010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			0.94140	1.135	32.08	0.0044	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			2,186.04140	1,947.435	32.08	0.9956	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			3,005.18850	2,766.398	36.71	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.08850	0.098	36.71	0.0004	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			0.53320	0.628	33.21	0.0025	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			2,385.63320	2,146.928	33.21	0.9975	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			2,505.47810	2,266.740	33.89	0.9982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.37810	0.440	33.89	0.0018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			7,215.10000	6,976.300	57.16	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	57.16	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,805.25880	2,566.479	35.58	0.9993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			0.15880	0.179	35.58	0.0007	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,985.19390	2,746.404	36.60	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.09390	0.104	36.60	0.0004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			2,166.09610	1,927.503	31.97	0.9953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			0.99610	1.203	31.97	0.0047	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			2.88030	3.652	29.83	0.0137	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,787.98030	1,549.952	29.83	0.9863	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			1,392.55310	1,153.635	25.44	0.9706	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			7.45310	7.335	25.44	0.0294	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			101.91820	163.772	23.06	0.3923	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			487.01820	310.072	23.06	0.6077	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			34.02730	62.180	21.90	0.1995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			719.12730	508.480	21.90	0.8005	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,147.01420	907.917	22.50	0.9512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.91420	11.617	22.50	0.0488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,394.60700	1,622.507	31.85	0.9709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			19.70700	8.807	31.85	0.0291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			2,285.80900	2,047.145	32.65	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			0.70900	0.845	32.65	0.0033	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			10.81730	10.542	23.09	0.0439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			1,195.91730	956.841	23.09	0.9561	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			3.39820	4.283	29.43	0.0160	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,728.49820	1,490.583	29.43	0.9840	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	14.50	Put			19.75080	26.359	21.12	0.1030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			904.85080	672.659	21.12	0.8970	0.00	0	500
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			113.22430	172.903	22.98	0.3948	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			500.42430	321.403	22.98	0.6052	0.00	0	7,500
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			307.07000	419.891	25.17	0.6031	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			330.67000	204.691	25.17	0.3969	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			836.36890	1,011.948	27.65	0.8252	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			148.46890	85.148	27.65	0.1748	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			48.12140	63.914	21.09	0.1623	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			972.32140	749.214	21.09	0.8377	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			9.60310	12.970	22.93	0.0380	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,638.00310	1,402.470	22.93	0.9620	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			1,190.11420	961.827	21.63	0.8909	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			31.71420	42.327	21.63	0.1091	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			985.28850	1,166.031	28.19	0.8374	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			143.68850	85.530	28.19	0.1626	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			62.81780	87.210	21.37	0.1969	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			931.21780	716.710	21.37	0.8031	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			2,410.65100	2,171.755	26.54	0.9930	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			2.25100	2.255	26.54	0.0070	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			9.97650	13.677	22.88	0.0399	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,618.37650	1,383.176	22.88	0.9601	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			1,466.84710	1,671.474	30.10	0.9159	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			75.24710	40.974	30.10	0.0841	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			2.61840	2.258	27.00	0.0064	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			2,659.51840	2,420.158	27.00	0.9936	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			12.23890	10.887	20.38	0.0288	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,940.43890	1,699.886	20.38	0.9712	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			550.26370	675.614	24.12	0.6015	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			434.86370	321.014	24.12	0.3985	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			13.22370	13.396	21.52	0.0310	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			2,112.12370	1,872.996	21.52	0.9690	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			42.67820	59.883	20.12	0.1116	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			1,502.37820	1,279.983	20.12	0.8884	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			2,273.46290	2,034.759	22.18	0.9691	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			13.76290	14.659	22.18	0.0309	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			132.30120	175.247	20.99	0.2453	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,108.40120	911.747	20.99	0.7547	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			339.73960	428.110	22.40	0.4290	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			754.43960	603.010	22.40	0.5710	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			2,495.08380	2,257.283	23.04	0.9670	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			16.08380	18.083	23.04	0.0330	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			51.17100	70.021	20.25	0.1166	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			1,600.17100	1,379.221	20.25	0.8834	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			1,326.02220	1,119.431	20.68	0.8116	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			97.02220	130.231	20.68	0.1884	0.00	0	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	31/10/2018	Foreign Exchange Option	17.02	Put		1,729.76940	1,921.234	28.21	0.8325	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		188.76940	140.434	28.21	0.1675	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,268.14850	1,441.740	26.70	0.7596	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		277.14850	210.940	26.70	0.2404	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		197.95940	258.932	21.45	0.3076	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		1,006.95940	828.131	21.45	0.6924	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		43.48410	52.699	20.08	0.0929	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,722.48410	1,491.899	20.08	0.9071	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		13.09930	14.923	23.79	0.0269	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		2,684.29930	2,446.223	23.79	0.9731	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put		267.38050	343.609	21.98	0.3644	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call		900.68050	737.009	21.98	0.6356	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put		586.41810	708.428	23.78	0.5528	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call		569.71810	451.828	23.78	0.4472	0.00	0	1,100
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		4.33630	5.187	26.74	0.0091	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		3,594.13630	3,354.887	26.74	0.9909	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,683.28550	1,458.677	20.16	0.8887	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		53.48550	68.977	20.16	0.1113	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		1,557.99410	1,743.271	27.45	0.7960	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		237.79410	182.972	27.45	0.2040	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		300.85080	381.698	21.83	0.3687	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		947.85080	788.298	21.83	0.6313	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put		590.12200	709.261	23.33	0.5231	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call		661.32200	540.062	23.33	0.4769	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put		263.35830	337.890	21.55	0.3360	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call		1,036.65830	870.790	21.55	0.6640	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		4.80140	5.443	26.55	0.0088	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		3,848.10140	3,608.343	26.55	0.9912	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		4,685.32790	4,445.148	29.87	0.9965	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		2.02790	2.248	29.87	0.0035	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put		256.60220	329.333	21.50	0.3305	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call		1,049.90220	882.233	21.50	0.6695	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call		945.01860	788.881	21.92	0.6227	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put		321.71860	405.981	21.92	0.3773	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		30.04380	36.644	21.54	0.0574	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		2,323.34380	2,089.544	21.54	0.9426	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call		1,596.82660	1,386.250	20.34	0.8465	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put		83.52660	113.350	20.34	0.1535	0.00	0	10,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put		306.47770	387.908	21.65	0.3633	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call		986.07770	827.108	21.65	0.6367	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put		238.58830	304.438	21.10	0.3053	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call		1,146.68830	972.038	21.10	0.6947	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		50.57680	61.997	20.47	0.0867	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		2,131.27680	1,902.097	20.47	0.9133	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		1,444.79490	1,251.082	20.50	0.7804	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		151.99490	198.882	20.50	0.2196	0.00	0	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	30/11/2018	Foreign Exchange Option	14.82	Put			324.18220	408.579	21.52	0.3588	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			1,046.98220	890.779	21.52	0.6412	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,570.10410	2,336.611	21.38	0.9496	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			255.03860	206.932	27.74	0.1949	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,512.60090	1,690.285	26.35	0.7351	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			355.40090	292.485	26.35	0.2649	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			27.30410	34.411	21.38	0.0504	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			116.66100	155.525	20.29	0.1830	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,579.46100	1,377.725	20.29	0.8170	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			79.78990	99.160	19.94	0.1297	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,822.58990	1,601.360	19.94	0.8703	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,022.23860	2,214.732	27.74	0.8051	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			643.84240	766.641	22.98	0.5088	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			747.24240	629.341	22.98	0.4912	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			0.00000	1,541.310	20.02	0.8473	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			0.00000	126.510	20.02	0.1527	3,795,288.00	30,000	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			0.00000	677.454	22.60	0.4742	20,323,617.00	30,000	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			0.00000	692.254	22.60	0.5258	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			0.00000	875.732	21.64	0.6214	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			0.00000	460.932	21.64	0.3786	13,827,954.00	30,000	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			0.00000	1,239.725	20.50	0.7656	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			0.00000	224.925	20.50	0.2344	6,747,753.00	30,000	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			460.50900	562.401	21.92	0.4207	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			946.50900	807.701	21.92	0.5793	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			75.43780	93.982	19.97	0.1176	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,991.43780	1,769.282	19.97	0.8824	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			800.13340	935.178	23.41	0.5545	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			676.13340	570.478	23.41	0.4455	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,804.92510	1,589.961	19.85	0.8515	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			98.92510	124.661	19.85	0.1485	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			527.65950	635.572	22.17	0.4473	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			1,197.73810	1,031.713	20.91	0.6777	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			295.53810	370.313	20.91	0.3223	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			477.75130	580.007	21.93	0.4244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			949.95130	811.407	21.93	0.5756	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			757.85360	887.995	23.17	0.5359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			720.05360	609.395	23.17	0.4641	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,533.62960	1,341.020	20.24	0.7833	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			161.42960	209.620	20.24	0.2167	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,423.26510	1,593.415	25.52	0.6974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			435.46510	364.816	25.52	0.3026	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,109.65120	1,263.903	24.46	0.6339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			541.85120	455.303	24.46	0.3661	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			910.40520	1,052.044	23.75	0.5827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			632.60520	533.444	23.75	0.4173	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			745.68990	874.828	23.12	0.5318	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	15.59	Call			727.88990	616.228	23.12	0.4682	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			2,302.40270	2,074.754	20.32	0.9175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			50.20270	63.354	20.32	0.0825	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,572.40860	1,377.425	20.18	0.7937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			150.20860	196.025	20.18	0.2063	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			950.35410	1,094.710	23.90	0.5938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			612.55410	516.110	23.90	0.4062	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,564.60820	1,370.095	20.19	0.7916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			152.40820	198.695	20.19	0.2084	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			668.99450	791.260	22.80	0.5046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			781.19450	662.660	22.80	0.4954	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,495.41110	1,305.229	20.31	0.7727	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			173.21110	223.829	20.31	0.2273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,910.41130	1,691.626	19.80	0.8670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			88.21130	110.226	19.80	0.1330	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			2,045.05620	1,822.762	19.98	0.8867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			72.85620	91.362	19.98	0.1133	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			343.71210	428.520	21.22	0.3535	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			1,115.91210	959.920	21.22	0.6465	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,611.74170	1,414.431	20.12	0.8038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			139.54170	183.031	20.12	0.1962	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			206.54510	263.676	20.47	0.2556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			1,398.74510	1,215.076	20.47	0.7444	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,651.93490	2,419.222	20.76	0.9477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			29.73490	37.822	20.76	0.0523	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			198.50240	254.103	20.43	0.2489	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,420.70240	1,235.503	20.43	0.7511	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			305.92720	383.335	20.98	0.3295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			1,178.12720	1,014.735	20.98	0.6705	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			3,334.02080	3,094.800	21.74	0.9797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			11.82080	13.400	21.74	0.0203	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,946.07230	1,726.304	19.85	0.8725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			83.87230	104.904	19.85	0.1275	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,011.55200	1,159.864	24.12	0.6099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			583.75200	491.264	24.12	0.3901	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			3,383.57530	3,144.284	21.95	0.9806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			11.37530	12.884	21.95	0.0194	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,955.01600	1,735.007	19.86	0.8738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			82.81600	103.607	19.86	0.1262	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			435.03350	532.118	21.72	0.4034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			997.23350	853.518	21.72	0.5966	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			680.53070	803.885	22.85	0.5089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			772.73070	655.285	22.85	0.4911	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			692.15830	816.596	22.90	0.5131	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			764.35830	647.996	22.90	0.4869	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			193.25710	247.848	20.41	0.2446	0.00	0	31,047

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	14.33	Call			1,435.45710	1,249.248	20.41	0.7554	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,912.02120	2,676.750	21.08	0.9635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			19.82120	25.350	21.08	0.0365	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,874.93580	1,657.170	19.75	0.8614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			92.73580	115.770	19.75	0.1386	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			2,182.02960	1,956.684	20.16	0.9042	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			59.82960	75.284	20.16	0.0958	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			813.65890	948.228	23.39	0.5539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			685.85890	579.628	23.39	0.4461	0.00	0	11,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			91.58650	114.363	19.76	0.1372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,883.78650	1,665.763	19.76	0.8628	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			3,482.73670	3,243.315	22.36	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			10.53670	11.915	22.36	0.0178	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			502.38710	607.483	22.05	0.4359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			924.58710	788.883	22.05	0.5641	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			794.86660	927.975	23.31	0.5479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			697.06660	589.375	23.31	0.4521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,562.11300	3,322.596	22.69	0.9834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			9.91300	11.196	22.69	0.0166	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,395.93350	2,166.710	20.44	0.9268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			43.73350	55.310	20.44	0.0732	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			278.71720	349.165	20.79	0.3103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			1,230.91720	1,060.565	20.79	0.6897	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			323.74780	405.588	21.10	0.3415	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			1,145.94780	986.988	21.10	0.6585	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			272.16550	340.900	20.75	0.3056	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			1,244.36550	1,072.300	20.75	0.6944	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			275.43030	345.018	20.77	0.3080	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			1,237.63030	1,066.419	20.77	0.6920	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			223.27850	283.505	20.54	0.2690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			1,355.47850	1,174.905	20.54	0.7310	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			145.87740	190.756	20.15	0.2023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,588.07740	1,392.156	20.15	0.7977	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,581.96310	3,342.423	22.77	0.9836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			9.76310	11.023	22.77	0.0164	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,844.26120	2,609.576	21.00	0.9598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			22.06120	28.176	21.00	0.0402	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,681.24910	3,441.603	23.18	0.9850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			9.04910	10.203	23.18	0.0150	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			2,509.13100	2,278.228	20.58	0.9368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			36.93100	46.828	20.58	0.0632	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,830.27780	3,590.490	23.79	0.9868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			8.07780	9.090	23.79	0.0132	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			63.93160	80.355	20.10	0.1014	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			2,136.13160	1,911.755	20.10	0.8986	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			360.19120	447.354	21.32	0.3631	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	14.84	Call			1,092.39120	938.754	21.32	0.6369	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,960.54620	2,724.888	21.14	0.9659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			18.34620	23.488	21.14	0.0341	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			119.81680	158.820	19.99	0.1765	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,692.01680	1,490.220	19.99	0.8235	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			45.59430	57.626	20.40	0.0759	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			2,367.79430	2,139.026	20.40	0.9241	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			430.41830	526.923	21.70	0.4011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			1,002.61830	858.323	21.70	0.5989	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			3,205.26920	2,967.265	21.44	0.9761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			13.06920	15.865	21.44	0.0239	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			112.82800	147.583	19.93	0.1670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,735.02800	1,528.983	19.93	0.8330	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			93.89720	117.206	19.74	0.1401	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,866.09720	1,648.606	19.74	0.8599	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			31.98430	40.640	20.70	0.0557	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			2,604.18430	2,372.040	20.70	0.9443	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			42.52970	53.811	20.46	0.0715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,414.72970	2,185.210	20.46	0.9285	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			381.40210	471.498	21.44	0.3750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			1,063.60210	912.898	21.44	0.6250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			14.95560	19.195	21.30	0.0284	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			3,087.15560	2,850.595	21.30	0.9716	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,939.63410	3,699.756	24.24	0.9880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			7.43410	8.356	24.24	0.0120	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			1,977.74850	2,165.147	27.07	0.7783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			309.94850	256.547	27.07	0.2217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,642.37340	2,409.772	20.75	0.9470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			30.17340	38.372	20.75	0.0530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			977.36580	1,123.500	24.00	0.6010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			599.56580	504.900	24.00	0.3990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			960.27710	820.589	21.89	0.5802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			468.07710	569.189	21.89	0.4198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			955.10130	815.986	21.91	0.5779	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			472.90130	574.586	21.91	0.4221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			965.47570	825.218	21.86	0.5826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			463.27570	563.818	21.86	0.4174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			0.00000	1,270.054	20.37	0.7620	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			0.00000	238.654	20.37	0.2380	17,601,195.06	73,752	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			0.00000	1,568.309	19.87	0.8422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			0.00000	136.909	19.87	0.1578	4,791,804.50	35,000	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			0.00000	1,208.316	20.48	0.7422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			0.00000	266.917	20.48	0.2578	266,916.50	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			0.00000	724.935	22.41	0.5302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			0.00000	693.535	22.41	0.4698	24,273,714.50	35,000	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			0.00000	907.806	21.46	0.6226	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	14.90	Put			0.00000	476.406	21.46	0.3774	16,674,206.50	35,000	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			636.01550	536.397	23.73	0.4192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			903.81550	1,044.997	23.73	0.5808	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,152.72270	1,309.492	24.61	0.6437	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			524.92270	440.892	24.61	0.3563	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			0.00000	745.661	22.29	0.5414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			0.00000	664.261	22.29	0.4586	332,130.50	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			1,152.33350	992.483	21.08	0.6609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			320.13350	401.083	21.08	0.3391	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			1,613.66080	1,791.356	26.12	0.7285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			385.86080	322.756	26.12	0.2715	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,181.76370	1,340.178	24.71	0.6501	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			513.96370	431.578	24.71	0.3499	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,088.34400	1,241.311	24.39	0.6289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			550.54400	462.711	24.39	0.3711	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			1,777.45660	1,959.664	26.57	0.7522	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			349.65660	291.064	26.57	0.2478	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,972.93710	1,752.454	19.88	0.8765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			80.73710	101.054	19.88	0.1235	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			1,595.94370	1,399.556	20.14	0.7998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			143.74370	188.156	20.14	0.2002	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			618.23100	735.529	22.58	0.4852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			820.43100	696.929	22.58	0.5148	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			2,556.58070	2,325.039	20.64	0.9406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			34.38070	43.639	20.64	0.0594	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			1,313.07720	1,135.651	20.62	0.7174	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			240.87720	304.251	20.62	0.2826	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			2,293.09280	2,065.611	20.30	0.9165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			50.89280	64.211	20.30	0.0835	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			832.63970	968.658	23.46	0.5598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			674.83970	570.058	23.46	0.4402	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,503.00890	1,312.337	20.29	0.7748	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			170.80890	220.937	20.29	0.2252	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			698.00620	822.981	22.92	0.5152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			760.20620	644.381	22.92	0.4848	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			899.85950	766.972	22.17	0.5527	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			0.00000	1,290.731	20.22	0.7601	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			0.00000	247.131	20.22	0.2399	8,649,574.50	35,000	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			0.00000	1,587.226	19.72	0.8392	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			0.00000	143.626	19.72	0.1608	4,973,631.68	34,629	34,629
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			0.00000	703.510	22.24	0.4668	24,622,843.00	35,000	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			0.00000	747.110	22.24	0.5332	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			0.00000	929.969	21.30	0.6236	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			0.00000	486.369	21.30	0.3764	17,022,911.50	35,000	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			44.74730	57.415	20.17	0.0741	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			2,431.44730	2,203.015	20.17	0.9259	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	21/12/2018	Foreign Exchange Option	14.75	Put			336.39060	417.347	20.94	0.3414	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			1,173.09060	1,012.947	20.94	0.6586	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			2,338.38620	2,111.405	20.08	0.9166	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			51.68620	65.805	20.08	0.0834	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			304.30090	377.567	20.73	0.3203	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			1,231.00090	1,063.167	20.73	0.6797	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			186.98590	237.055	19.86	0.2263	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,574.48590	1,382.955	19.86	0.7737	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,552.02570	1,361.856	19.89	0.7676	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			194.52570	245.956	19.89	0.2324	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			1,735.52940	1,912.127	25.70	0.7257	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			413.02940	348.027	25.70	0.2743	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			1,086.68230	938.680	21.15	0.6121	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			439.18230	532.780	21.15	0.3879	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,642.91000	2,412.355	19.89	0.9398	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			35.41000	46.455	19.89	0.0602	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			108.96570	134.058	19.34	0.1481	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,916.46570	1,699.958	19.34	0.8519	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,277.99630	2,468.387	26.96	0.7921	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			305.49630	254.287	26.96	0.2079	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			30.62800	40.656	19.87	0.0533	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,742.22800	2,510.655	19.87	0.9467	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			22.51570	31.292	19.34	0.0411	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			3,007.31570	2,773.792	19.34	0.9589	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			39.21690	51.171	18.76	0.0619	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,758.91690	2,528.071	18.76	0.9381	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,714.78240	2,484.771	18.76	0.9336	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			42.98240	55.871	18.76	0.0664	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			30.00920	39.619	18.68	0.0498	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,911.80920	2,678.519	18.68	0.9502	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			272.64830	331.645	19.72	0.2654	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,564.44830	1,380.545	19.72	0.7346	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,656.76080	1,467.225	19.56	0.7594	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			234.96080	288.325	19.56	0.2406	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			571.55920	670.760	21.06	0.4155	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			1,113.35920	969.660	21.06	0.5845	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			575.67730	672.884	20.86	0.4060	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,174.37730	1,028.284	20.86	0.5940	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,773.53870	2,547.243	17.85	0.9307	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			43.73870	61.343	17.85	0.0693	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			684.12530	787.634	21.06	0.4328	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1,143.92530	1,003.534	21.06	0.5672	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			355.03570	419.824	19.70	0.2941	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,564.83570	1,385.724	19.70	0.7059	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			31.31460	45.433	17.65	0.0543	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,931.11460	2,701.333	17.65	0.9457	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	28/02/2019	Foreign Exchange Option	14.25	Call		1,748.56190	1,558.745	19.37	0.7545	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		268.76190	322.845	19.37	0.2455	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		3,724.44180	3,480.446	17.98	0.9773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		17.24180	17.946	17.98	0.0227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		5,440.78930	5,197.044	22.71	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		3.58930	4.544	22.71	0.0053	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,946.03000	1,751.262	18.99	0.7860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		228.83000	278.762	18.99	0.2140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		3,983.07420	3,738.729	19.00	0.9803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		15.87420	16.229	19.00	0.0197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		3,034.09310	2,805.708	17.17	0.9491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		26.89310	43.208	17.17	0.0509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		99.59330	133.362	18.15	0.1242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		2,416.79330	2,205.862	18.15	0.8758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		4,281.61770	4,036.957	20.17	0.9831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		14.41770	14.457	20.17	0.0169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		668.20590	768.729	20.74	0.4150	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		1,235.40590	1,091.229	20.74	0.5850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		4,042.77360	3,798.358	19.23	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		15.57360	15.858	19.23	0.0191	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		361.38290	424.544	19.50	0.2870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		1,648.58290	1,467.045	19.50	0.7130	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		302.48330	358.941	19.29	0.2558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,769.68330	1,581.441	19.29	0.7442	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		2,172.58820	1,970.121	18.58	0.8332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		155.38820	197.621	18.58	0.1668	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		550.12830	639.105	20.25	0.3727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		1,357.32830	1,201.605	20.25	0.6273	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		2,087.39220	1,888.047	18.74	0.8163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		180.19220	225.547	18.74	0.1837	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		2,408.38580	2,197.733	18.17	0.8745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		101.18580	135.233	18.17	0.1255	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		804.67900	915.443	21.25	0.4572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		1,121.87900	987.943	21.25	0.5428	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		652.64820	751.908	20.68	0.4098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		1,249.84820	1,104.408	20.68	0.5902	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		856.67440	970.635	21.43	0.4719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		1,083.87440	953.135	21.43	0.5281	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		3,316.84550	3,076.447	16.75	0.9688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		19.64550	23.947	16.75	0.0312	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		2,811.89290	2,589.062	17.51	0.9279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		44.69290	66.562	17.51	0.0721	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		3,277.09900	3,038.604	16.81	0.9664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		19.89900	26.104	16.81	0.0336	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		2,057.01610	1,858.803	18.80	0.8100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		189.81610	236.303	18.80	0.1900	0.00	0	720

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	14.28	Call			1,783.53730	1,594.561	19.26	0.7476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			296.33730	352.061	19.26	0.2524	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			1,923.88030	2,086.502	24.28	0.6754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			611.08030	529.002	24.28	0.3246	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,674.93580	1,491.892	19.46	0.7200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			347.73580	409.392	19.46	0.2800	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			1,931.74370	2,094.523	24.30	0.6765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			608.94370	527.023	24.30	0.3235	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,903.64500	2,678.415	17.37	0.9373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			36.44500	55.915	17.37	0.0627	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,982.50730	1,786.734	18.93	0.7941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			215.30730	264.234	18.93	0.2059	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,260.81940	2,430.622	24.96	0.7163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			528.01940	453.122	24.96	0.2837	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,616.09270	1,436.441	19.56	0.7042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			378.89270	443.941	19.56	0.2958	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			810.38380	921.549	21.27	0.4589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			1,117.58380	984.049	21.27	0.5411	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,558.61280	1,707.771	23.38	0.6221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			725.81280	630.271	23.38	0.3779	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,437.53590	1,271.387	19.97	0.6525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			490.33590	568.887	19.97	0.3475	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,071.36650	1,196.148	22.07	0.5264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			948.56650	828.648	22.07	0.4736	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,885.19380	2,660.435	17.39	0.9355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			37.99380	57.934	17.39	0.0645	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,735.39890	1,549.001	19.35	0.7356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			318.19890	376.501	19.35	0.2644	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			928.24630	1,045.746	21.65	0.4911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			1,035.44630	908.246	21.65	0.5089	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,703.53520	2,483.725	17.68	0.9155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			56.33520	81.225	17.68	0.0845	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,596.83910	1,418.321	19.60	0.6990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			389.63910	455.821	19.60	0.3010	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,228.15590	1,361.476	22.51	0.5610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			865.35590	753.976	22.51	0.4390	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			2,588.49970	2,372.102	17.87	0.9008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			71.29970	99.602	17.87	0.0992	996,017.00	10,000	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,635.52670	1,454.741	19.53	0.7095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			368.32670	432.241	19.53	0.2905	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,142.14570	1,270.909	22.27	0.5425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			909.34570	793.409	22.27	0.4575	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			1,431.67810	1,266.265	19.99	0.6507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			494.47810	573.765	19.99	0.3493	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,021.08090	1,142.905	21.92	0.5143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			978.28090	855.405	21.92	0.4857	0.00	0	10

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	13.36	Call			2,493.23300	2,279.816	18.02	0.8874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			86.03300	117.316	18.02	0.1126	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			1,425.84020	1,261.164	20.01	0.6489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			498.64020	578.664	20.01	0.3511	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,400.31790	1,542.143	22.97	0.5946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			787.51790	684.643	22.97	0.4054	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			2,212.10570	2,008.219	18.51	0.8407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			144.90570	185.719	18.51	0.1593	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			1,939.61680	2,102.552	24.31	0.6775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			606.81680	525.052	24.31	0.3225	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			2,228.04840	2,023.593	18.48	0.8437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			140.84840	181.093	18.48	0.1563	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,485.11100	1,313.453	19.81	0.6671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			457.91100	530.953	19.81	0.3329	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			2,676.22680	2,857.220	25.77	0.7577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			443.42680	379.720	25.77	0.2423	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			2,141.32910	1,939.997	18.64	0.8271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			164.12910	207.497	18.64	0.1729	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			1,876.90360	2,038.244	24.18	0.6692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			624.10360	540.744	24.18	0.3308	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			1,240.19870	1,095.605	20.72	0.5868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			662.99870	763.105	20.72	0.4132	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,042.82430	2,207.728	24.52	0.6907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			580.02430	500.228	24.52	0.3093	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,953.28490	1,758.315	18.98	0.7876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			226.08490	275.815	18.98	0.2124	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			1,269.37880	1,122.251	20.60	0.5972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			632.17880	729.751	20.60	0.4028	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,020.62320	3,209.261	26.42	0.7857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			387.82320	331.761	26.42	0.2143	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			1,274.31180	1,126.757	20.58	0.5990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			627.11180	724.257	20.58	0.4010	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			1,314.51240	1,163.538	20.42	0.6131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			587.31240	681.038	20.42	0.3869	285,354.84	419	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			1,838.02840	1,998.007	24.08	0.6639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			635.22840	550.507	24.08	0.3361	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			1,830.28360	1,989.985	24.06	0.6628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			637.48360	552.485	24.06	0.3372	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,174.87990	1,036.092	21.01	0.5628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			737.67990	843.592	21.01	0.4372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,183.97760	1,044.369	20.97	0.5662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			726.77760	831.869	20.97	0.4338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,766.50290	2,544.914	17.58	0.9228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			49.30290	72.414	17.58	0.0772	30,341.38	419	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,179.41920	1,040.224	20.99	0.5645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			732.21920	837.724	20.99	0.4355	0.00	0	262,812

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			19.28870	20.202	17.24	0.0256	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,595.18870	3,351.002	17.24	0.9744	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			443.08680	513.349	19.66	0.3198	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,563.08680	1,388.249	19.66	0.6802	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,838.44530	1,648.342	19.17	0.7517	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			298.44530	353.442	19.17	0.2483	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			806.66340	915.515	21.11	0.4499	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			1,166.66340	1,030.415	21.11	0.5501	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			47.49490	67.506	17.19	0.0723	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,837.49490	2,612.406	17.19	0.9277	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			53.19700	74.751	17.21	0.0780	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,801.59700	2,577.751	17.21	0.9220	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			941.97910	1,055.976	21.16	0.4662	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			1,188.47910	1,056.076	21.16	0.5338	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			122.45430	159.902	17.60	0.1348	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			2,488.95430	2,280.002	17.60	0.8652	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			543.45850	621.497	19.67	0.3448	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,559.95850	1,391.597	19.67	0.6552	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,932.76500	1,742.863	18.96	0.7502	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			326.26500	382.763	18.96	0.2498	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			43.67590	63.818	16.45	0.0670	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,980.17590	2,753.918	16.45	0.9330	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,908.00100	2,683.925	16.61	0.9250	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			51.50100	73.825	16.61	0.0750	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			2,021.19990	1,833.461	18.84	0.7493	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			350.29990	410.161	18.84	0.2507	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,079.23620	1,195.949	21.24	0.4802	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			1,210.13620	1,079.249	21.24	0.5198	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			76.37730	105.035	16.65	0.0948	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,857.27730	2,638.335	16.65	0.9052	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,979.63560	2,756.477	16.35	0.9207	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			58.73560	83.177	16.35	0.0793	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			648.08280	736.181	19.82	0.3669	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,558.98280	1,399.481	19.82	0.6331	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			28.53310	29.180	16.69	0.0316	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,815.73310	3,568.580	16.69	0.9684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,701.40410	3,453.758	16.06	0.9654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			31.10410	31.758	16.06	0.0346	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			479.55520	548.652	19.16	0.2996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,849.85520	1,670.652	19.16	0.7004	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			3,233.95630	3,003.445	15.46	0.9458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			402.79710	465.193	18.92	0.2684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,976.57590	1,790.988	18.93	0.7302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			406.27590	468.988	18.93	0.2698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			399.34050	461.416	18.91	0.2669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			420.36040	484.349	18.98	0.2757	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	14.42	Call		1,950.66040	1,766.349	18.98	0.7243	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		2,304.69350	2,111.768	18.05	0.8049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		234.39350	289.768	18.05	0.1951	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,983.09710	1,797.193	18.92	0.7316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		1,317.40120	1,181.717	20.87	0.5478	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		264.71900	323.666	18.27	0.2102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		2,235.01900	2,045.666	18.27	0.7898	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,171.36290	1,290.370	21.36	0.4921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		1,201.66290	1,072.370	21.36	0.5079	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,989.64050	1,803.416	18.91	0.7331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		220.05230	273.631	17.93	0.1876	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		946.06760	1,056.304	20.74	0.4426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		1,346.36760	1,208.304	20.74	0.5574	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,801.18590	2,585.636	16.58	0.8938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		90.88590	123.636	16.58	0.1062	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		987.10120	1,099.717	20.87	0.4522	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,707.13780	1,535.605	19.45	0.6644	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		3,025.89340	2,801.985	15.99	0.9236	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		55.59340	79.985	15.99	0.0764	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		74.48870	103.601	16.33	0.0931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,894.78870	2,675.602	16.33	0.9069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		2,340.35230	2,145.631	17.93	0.8124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		33.65630	51.445	15.46	0.0542	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,096.06740	1,213.094	21.17	0.4764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		1,246.36740	1,115.094	21.17	0.5236	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		5,273.58980	5,028.042	21.05	0.9853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		13.28980	16.042	21.05	0.0147	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		576.83780	653.605	19.45	0.3356	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		749.46670	844.679	19.96	0.3850	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		1,559.96670	1,406.179	19.96	0.6150	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		2,094.09900	1,912.841	18.72	0.7494	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		363.59900	431.341	18.72	0.2506	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,206.93160	1,326.337	21.34	0.4918	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		1,227.43160	1,097.837	21.34	0.5082	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		56.46910	82.061	15.72	0.0775	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		3,036.96910	2,813.561	15.72	0.9225	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		82.66080	114.771	16.16	0.0995	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,879.66080	2,662.571	16.16	0.9005	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		2,671.51300	2,463.848	16.79	0.8668	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		130.21300	171.848	16.79	0.1332	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,523.97160	1,656.975	22.03	0.5469	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		1,075.27160	958.975	22.03	0.4531	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,343.70760	1,465.705	21.41	0.5014	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		1,255.30760	1,126.705	21.41	0.4986	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		58.59010	86.173	15.34	0.0784	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		3,110.19010	2,887.173	15.34	0.9216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			863.18480	964.247	20.11	0.4010	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,574.78480	1,425.247	20.11	0.5990	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			2,182.60820	2,006.876	18.63	0.7498	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			381.00820	455.876	18.63	0.2502	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			94.50820	131.314	15.99	0.1069	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,908.20820	2,694.414	15.99	0.8931	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,487.72540	1,615.010	21.64	0.5203	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			1,217.32540	1,093.310	21.64	0.4797	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			482.87180	553.033	18.86	0.2809	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			2,082.47180	1,901.333	18.86	0.7191	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			2,260.80410	2,089.970	18.55	0.7507	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			394.60410	475.870	18.55	0.2493	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,484.78660	1,610.163	21.53	0.5118	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			1,270.98660	1,144.263	21.53	0.4882	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			59.97870	88.515	15.00	0.0784	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			3,176.17870	2,952.615	15.00	0.9216	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			983.91070	1,089.833	20.30	0.4170	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,580.11070	1,433.933	20.30	0.5830	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			106.62790	146.987	15.81	0.1134	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,939.32790	2,727.387	15.81	0.8866	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,544.14430	3,725.677	25.14	0.7227	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			673.24430	602.377	25.14	0.2773	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,700.55170	3,448.615	14.75	0.9541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			46.35170	47.515	14.75	0.0459	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,203.75280	1,318.304	20.83	0.4543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,487.95280	1,349.404	20.83	0.5457	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,477.42990	2,294.218	17.63	0.7924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			293.22990	363.118	17.63	0.2076	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,125.54630	2,272.252	22.72	0.5925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			1,049.74630	943.352	22.72	0.4075	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			5,423.03300	5,173.792	19.48	0.9814	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			18.83300	22.692	19.48	0.0186	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,600.91390	2,760.237	23.57	0.6426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			905.11390	811.336	23.57	0.3574	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			2,038.73280	1,860.469	19.07	0.6902	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			604.53280	679.369	19.07	0.3098	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,013.63570	1,118.382	20.29	0.4163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,617.83570	1,469.482	20.29	0.5837	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,613.55620	1,465.526	20.31	0.5825	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,019.35620	1,124.426	20.31	0.4175	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,664.05130	2,824.975	23.67	0.6485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			888.25130	796.075	23.67	0.3515	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			2,328.33900	2,154.738	18.31	0.7579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			384.13900	463.638	18.31	0.2421	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,692.75320	1,538.981	20.01	0.6048	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			918.55320	1,017.881	20.01	0.3952	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,436.86990	2,592.306	23.29	0.6264	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			951.06990	853.406	23.29	0.3736	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,101.13490	3,272.086	24.39	0.6855	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			785.33490	703.186	24.39	0.3145	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,846.66080	2,641.531	16.17	0.8654	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			142.46080	190.431	16.17	0.1346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,838.96500	2,634.259	16.20	0.8640	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			144.76500	193.159	16.20	0.1360	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,854.38270	2,648.829	16.14	0.8667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			140.18270	187.729	16.14	0.1333	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,620.74790	1,745.396	21.71	0.5176	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			77.23440	96.397	14.95	0.0811	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			3,264.73440	3,030.497	14.95	0.9189	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,102.07270	1,208.028	20.51	0.4279	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,609.57270	1,462.128	20.51	0.5721	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			2,350.49170	2,170.303	18.33	0.7535	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			412.99170	486.203	18.33	0.2465	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,308.24790	1,179.496	21.71	0.4824	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			136.19790	166.969	15.87	0.1206	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,998.49790	2,775.769	15.87	0.8794	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,449.68640	2,261.723	18.31	0.7551	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			438.38640	504.623	18.31	0.2449	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,780.23710	1,904.402	21.99	0.5248	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,341.53710	1,211.502	21.99	0.4752	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			173.50080	205.307	16.34	0.1341	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			3,044.80080	2,822.407	16.34	0.8659	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			3,360.52030	3,125.896	15.45	0.9098	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			99.22030	118.796	15.45	0.0902	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,242.92290	1,349.822	20.85	0.4403	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,634.22290	1,486.922	20.85	0.5597	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			1,917.04750	2,040.349	22.20	0.5292	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,377.34750	1,245.749	22.20	0.4708	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			130.57470	136.537	15.76	0.0962	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			3,460.87470	3,211.937	15.76	0.9038	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,364.71840	1,471.809	21.11	0.4487	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,665.01840	1,517.209	21.11	0.5513	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,542.95700	2,346.307	18.30	0.7567	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			462.65700	520.907	18.30	0.2433	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			213.34890	243.991	16.76	0.1454	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			3,110.74890	2,886.491	16.76	0.8546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,432.88400	4,623.913	26.59	0.7170	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			796.48400	732.313	26.59	0.2830	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			4,530.73410	4,281.772	17.01	0.9537	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			57.13410	63.372	17.01	0.0463	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,980.04580	2,761.430	17.19	0.8288	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			1,271.83430	1,149.987	22.84	0.4336	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,793.71770	1,636.337	20.74	0.5780	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,240.11770	1,337.937	20.74	0.4220	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			276.44580	313.030	17.19	0.1712	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,789.69920	1,632.624	20.76	0.5770	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,246.09920	1,344.224	20.76	0.4230	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,797.74850	1,640.063	20.73	0.5791	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,234.14850	1,331.663	20.73	0.4209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,288.23430	2,421.587	22.84	0.5664	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,638.41070	2,436.674	18.26	0.7589	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			481.91070	535.873	18.26	0.2411	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,060.05920	2,182.751	22.39	0.5329	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,416.55920	1,283.551	22.39	0.4671	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			142.90410	153.331	15.98	0.1010	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			3,549.40410	3,304.131	15.98	0.8990	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,500.04770	1,605.174	21.34	0.4572	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,696.54770	1,545.974	21.34	0.5428	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			241.65640	271.490	16.88	0.1523	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			3,162.85640	2,936.990	16.88	0.8477	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			276.68000	302.810	17.08	0.1597	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			3,216.88000	2,986.610	17.08	0.8403	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			308.19710	337.750	17.32	0.1670	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			3,272.19710	3,044.550	17.32	0.8330	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			2,155.19250	1,980.060	20.47	0.6178	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,197.79250	1,280.260	20.47	0.3822	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			2,163.47290	1,988.314	20.44	0.6198	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,186.07290	1,268.514	20.44	0.3802	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			2,159.32650	1,984.177	20.45	0.6188	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,191.92650	1,274.377	20.45	0.3812	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			338.50890	367.940	17.45	0.1726	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			3,326.30890	3,097.740	17.45	0.8274	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			366.25600	396.100	17.55	0.1777	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			3,368.35600	3,139.500	17.55	0.8223	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			397.47590	427.454	17.66	0.1824	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			3,430.47590	3,200.855	17.66	0.8176	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,607.04000	2,416.257	19.63	0.6777	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			980.24000	1,049.257	19.63	0.3223	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,602.37390	2,411.815	19.64	0.6767	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			985.57390	1,054.815	19.64	0.3233	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,611.71160	2,420.719	19.61	0.6787	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			974.91160	1,043.719	19.61	0.3213	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,105.70370	1,178.264	19.91	0.3343	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,642.00370	2,453.564	19.91	0.6657	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,775.69960	2,583.811	19.81	0.6738	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,113.19960	1,184.311	19.81	0.3262	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,784.45560	2,592.125	19.78	0.6756	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,101.95560	1,172.625	19.78	0.3244	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	15.35	Call			2,780.07130	2,587.966	19.80	0.6747	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,107.57130	1,178.466	19.80	0.3253	0.00	0	0
Total \$ / R Option												165,215,253.46	450,719	7,682,546
Total \$ / R												6,415,879,711.56	859,163	8,781,104
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			15.14630		15.38510			0.0000	0.00	0	340
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.33140		15.57220			0.0000	107,319.80	7	117
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.52250		15.76720			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.70200		15.95030			0.0000	0.00	0	0
Total \$ / R MAXI Future												107,319.80	7	467
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			138,268.94400	114,376.268	25.32	0.9701	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			758.94400	746.268	25.32	0.0299	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			137,282.85260	113,389.314	25.20	0.9695	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			772.85260	759.314	25.20	0.0305	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			139,255.30790	115,363.529	25.44	0.9706	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			745.30790	733.529	25.44	0.0294	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			79,486.66180	92,797.483	23.31	0.5479	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			69,706.66180	58,937.483	23.31	0.4521	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			89,985.94740	76,697.188	22.17	0.5527	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			52,765.94740	63,557.188	22.17	0.4473	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			89,498.95850	76,266.208	22.20	0.5504	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			53,278.95850	64,126.208	22.20	0.4496	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			90,475.44830	77,130.568	22.15	0.5549	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			52,255.44830	62,990.568	22.15	0.4451	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			22,065.44140	26,998.506	18.95	0.2092	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			196,055.77280	176,539.190	18.97	0.7892	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			22,335.77280	27,289.190	18.97	0.2108	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			195,328.49150	175,831.540	18.98	0.7876	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			22,608.49150	27,581.540	18.98	0.2124	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			196,785.44140	177,248.506	18.95	0.7908	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			198,309.71450	179,719.305	18.92	0.7316	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			40,279.71450	46,519.305	18.92	0.2684	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			197,657.58960	179,098.841	18.93	0.7302	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			40,627.58960	46,898.841	18.93	0.2698	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			198,964.05420	180,341.565	18.91	0.7331	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			39,934.05420	46,141.565	18.91	0.2669	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												107,319.80	7	467
£ / R	On	17/09/2018	Foreign Exchange Future			19.63970		19.93690			0.0000	353,514.60	18	195,817
£ / R	On	28/09/2018	Foreign Exchange Future			19.67850		19.97620			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			19.74040		20.03850			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			19.95740		20.25860			0.0000	199,574.00	10	309,827

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 Future			20.30550		20.61030			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			20.63370		20.94190			0.0000	3,095,055.00	150	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			20.99980		21.31150			0.0000	0.00	0	4,645
Total £ / R Future												3,648,143.60	178	521,139
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,697.45080	1,401.975	25.12	0.9629	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			10.55080	12.275	25.12	0.0371	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,687.55590	1,392.142	25.03	0.9624	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			10.65590	12.442	25.03	0.0376	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,707.34710	1,411.811	25.22	0.9635	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			10.44710	12.111	25.22	0.0365	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			2,336.58800	2,041.872	24.39	0.9705	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			10.38800	13.372	24.39	0.0295	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			2,326.73860	2,032.103	24.36	0.9701	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			10.53860	13.603	24.36	0.0299	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			2,346.43930	2,051.646	24.42	0.9710	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			10.23930	13.146	24.42	0.0290	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			180.51730	244.549	20.33	0.2907	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			1,139.01730	904.949	20.33	0.7093	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			2,277.89450	2,014.913	19.65	0.8413	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			139.29450	177.513	19.65	0.1587	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			2,269.18860	2,006.837	19.65	0.8399	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			140.58860	179.437	19.65	0.1601	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			2,286.60820	2,023.004	19.64	0.8426	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			138.00820	175.604	19.64	0.1574	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,839.93390	2,575.406	18.82	0.8293	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			229.63390	269.906	18.82	0.1707	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,749.98770	1,924.574	21.19	0.6091	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			920.28770	790.074	21.19	0.3909	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,600.94880	2,345.551	18.88	0.7962	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			290.64880	340.051	18.88	0.2038	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,593.16600	2,338.113	18.88	0.7950	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			292.86600	342.613	18.88	0.2050	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,608.74740	2,352.997	18.87	0.7973	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			288.44740	337.497	18.87	0.2027	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,797.53660	2,544.578	19.07	0.7565	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			485.63660	540.878	19.07	0.2435	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,790.22350	2,537.769	19.07	0.7555	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			488.32350	544.069	19.07	0.2445	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,804.86000	2,551.399	19.06	0.7576	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			482.96000	537.699	19.06	0.2424	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			3,121.69260	2,862.540	19.21	0.7448	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			640.19260	692.741	19.21	0.2552	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			3,135.90260	2,876.370	19.21	0.7465	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			634.40260	686.570	19.21	0.2535	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			3,128.78980	2,869.454	19.21	0.7457	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	16/09/2019	Foreign Exchange Option	18.82	Put			637.28980	689.654	19.21	0.2543	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												3,648,143.60	178	522,139
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13634		0.13882			0.0000	0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13891		0.14142			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.14178		0.14433			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14451		0.14709			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			894.55670	655.786	21.92	0.9084	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			13.05670	21.387	21.92	0.0916	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			200.43100	115.385	28.28	0.2940	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			318.93100	480.985	28.28	0.7060	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,883.16690	1,637.737	34.67	0.9879	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1.66690	3.337	34.67	0.0121	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			2,162.84910	1,913.914	16.96	0.9564	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			20.94910	22.514	16.96	0.0436	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,309.80150	1,132.584	20.94	0.7472	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			167.90150	241.184	20.94	0.2528	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			3,156.78290	2,908.234	23.72	0.9750	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			14.88290	16.834	23.72	0.0250	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,613.21360	2,393.905	24.47	0.8482	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			179.91360	215.405	24.47	0.1518	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,845.48470	1,663.509	24.50	0.7181	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			412.18470	485.009	24.50	0.2819	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,495.91520	3,253.859	24.44	0.9358	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			62.61520	75.359	24.44	0.0642	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,000.42190	1,820.962	19.20	0.7622	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			291.22190	369.862	19.20	0.2378	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,456.62000	1,325.815	21.87	0.6031	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			747.42000	874.715	21.87	0.3969	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,761.96710	2,540.525	16.52	0.9126	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			52.76710	89.425	16.52	0.0874	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	07/09/2018	Foreign Exchange Future			17.47890		17.90100			0.0000	594,282.60	34	0
€ / R	On	11/09/2018	Foreign Exchange Future			17.54130		17.89360			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			17.55970		17.91610			0.0000	3,371,462.40	192	97,775
€ / R	On	25/09/2018	Foreign Exchange Future			17.58900		17.94620			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.66620		17.68750			0.0000	600,650.80	34	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.89670		18.25920			0.0000	10,236,912.40	572	41,332
€ / R	On	18/03/2019	Foreign Exchange Future			18.27100		18.64020			0.0000	0.00	0	5,496

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 Future			18.62840		19.00300			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.88670		19.26510			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			19.02330		19.40480			0.0000	0.00	0	0
Total € / R Future												14,803,308.20	832	149,893
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			0.00070	0.000	14.94	0.0000	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			2,281.00070	1,858.900	14.94	1.0000	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			0.02590	0.110	34.60	0.0006	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			2,273.62590	1,921.410	34.60	0.9994	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			3.66920	4.549	26.55	0.0162	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			13.46150	21.097	20.15	0.0787	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1,169.56150	820.797	20.15	0.9213	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			19.84850	5.684	30.68	0.0179	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			839.21330	529.513	21.03	0.7771	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			33.11330	79.813	21.03	0.2229	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,666.13130	3,309.748	35.71	0.9998	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			0.03130	0.048	35.71	0.0002	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,919.76920	1,564.249	26.55	0.9838	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			34.43080	82.394	21.06	0.2282	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			847.93350	536.989	21.01	0.7824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			31.83350	77.289	21.01	0.2176	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			2,068.62160	1,713.457	28.09	0.9870	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			2.52160	3.757	28.09	0.0130	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			1,663.74850	2,005.984	30.68	0.9821	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,715.29550	4,071.389	44.93	0.9972	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.39550	1.089	44.93	0.0028	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			4,416.10000	4,059.727	42.76	0.9999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.00000	0.026	42.76	0.0001	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			830.53080	522.094	21.06	0.7718	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			8.62140	14.029	22.98	0.0383	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,864.82140	1,513.029	22.98	0.9617	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			0.00000	498.164	21.60	0.4906	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			0.00000	484.364	21.60	0.5094	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			617.98200	784.714	21.18	0.4788	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			986.70810	789.523	21.13	0.5252	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			607.50810	772.823	21.13	0.4748	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			981.93210	785.456	21.15	0.5232	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			612.73210	778.756	21.15	0.4768	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			977.18200	781.414	21.18	0.5212	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2,653.48450	2,334.531	17.69	0.8498	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			143.28450	193.531	17.69	0.1502	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			123.31570	168.891	17.62	0.1351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,763.51570	2,439.891	17.62	0.8649	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			2,645.11140	2,326.523	17.70	0.8486	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			144.91140	195.523	17.70	0.1514	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			2,636.75160	2,318.534	17.70	0.8474	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	16.15	Put			146.55160	197.534	17.70	0.1526	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,483.38210	2,184.975	17.56	0.7647	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			350.38210	426.575	17.56	0.2353	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,475.99930	2,178.320	17.57	0.7635	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			352.99930	429.920	17.57	0.2365	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,490.78270	2,191.645	17.55	0.7660	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			347.78270	423.245	17.55	0.2340	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,671.22410	2,363.214	17.35	0.7605	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			416.12410	486.514	17.35	0.2395	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			208.72930	251.100	17.31	0.1436	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			3,443.82930	3,107.800	17.31	0.8564	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			1,740.56910	1,942.527	20.64	0.5394	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			1,355.66910	1,179.227	20.64	0.4606	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			3,269.96720	2,939.204	17.31	0.8379	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			244.86720	292.504	17.31	0.1621	0.00	0	30,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			691.16420	808.400	18.00	0.3231	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			2,317.52550	2,052.505	17.98	0.6792	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			682.72550	799.205	17.98	0.3208	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			2,311.74110	2,047.099	17.99	0.6781	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			686.94110	803.799	17.99	0.3219	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			2,305.96420	2,041.700	18.00	0.6769	0.00	0	0
Total € / R Option												0.00	0	445,856
Total € / R												14,803,308.20	832	595,749
AUS / R	On	17/09/2018	Foreign Exchange Future			10.82400		11.09020			0.0000	270,600.00	25	12,197
AUS / R	On	14/12/2018	Foreign Exchange Future			10.96060		11.22870			0.0000	0.00	0	11,468
AUS / R	On	18/03/2019	Foreign Exchange Future			11.10940		11.38000			0.0000	0.00	0	520
AUS / R	On	14/06/2019	Foreign Exchange Future			11.25400		11.52690			0.0000	0.00	0	4,929
Total AUS / R Future												270,600.00	25	29,114
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			178.74610	345.947	19.89	0.7969	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			147.51790	43.582	19.81	0.2180	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			167.31790	329.582	19.81	0.7820	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			143.18190	41.731	19.85	0.2105	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			172.98190	337.731	19.85	0.7895	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			138.94610	39.947	19.89	0.2031	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			325.12180	231.167	19.27	0.3363	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			586.42180	760.567	19.27	0.6637	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			331.58420	236.028	19.21	0.3422	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			572.88420	745.428	19.21	0.6578	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			328.33690	233.584	19.24	0.3392	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			579.63690	752.984	19.24	0.6608	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			146.72450	202.011	15.72	0.2516	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			1,159.09330	944.370	15.72	0.7457	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			149.09330	204.970	15.72	0.2543	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,174.38000	958.481	15.72	0.7511	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			144.38000	199.081	15.72	0.2489	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			1,166.72450	951.411	15.72	0.7484	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			412.75050	520.224	16.33	0.4111	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			924.32380	759.541	16.35	0.5864	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			417.42380	525.541	16.35	0.4136	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			935.00890	768.938	16.32	0.5914	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			408.10890	514.938	16.32	0.4086	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			929.65050	764.224	16.33	0.5889	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												270,600.00	25	29,114
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.67300		11.82670			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.83790		11.99470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,355.18870	2,204.008	20.64	0.9772	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			8.48870	11.008	20.64	0.0228	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,345.28910	2,194.182	20.60	0.9769	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			8.58910	11.182	20.60	0.0231	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,365.08940	2,213.836	20.67	0.9776	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			8.38940	10.836	20.67	0.0224	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,394.44350	1,258.758	16.28	0.8136	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			129.74350	150.858	16.28	0.1864	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,386.35300	1,251.119	16.28	0.8114	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			131.65300	153.219	16.28	0.1886	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,402.55480	1,266.420	16.27	0.8158	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			127.85480	148.520	16.27	0.1842	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			645.43390		662.74410			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			15.66260		15.90840			0.0000	0.00	0	1,775
CHF / R	On	14/12/2018	Foreign Exchange Future			15.97820		16.22880			0.0000	0.00	0	755
CHF / R	On	18/03/2019	Foreign Exchange Future			16.33050		16.58580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.66600		16.92680			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,680
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			26.92760	42.057	23.11	0.1363	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	17/09/2018	Foreign Exchange Option	15.04	Call			895.90150	666.094	23.10	0.8599	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			27.50150	43.494	23.10	0.1401	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			886.48830	657.571	23.10	0.8560	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			28.08830	44.971	23.10	0.1440	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			905.32760	674.657	23.11	0.8637	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			3,051.26540	2,808.347	22.95	0.9514	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			32.46540	40.147	22.95	0.0486	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			3,041.60730	2,798.755	22.93	0.9510	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			32.80730	40.555	22.93	0.0490	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			3,060.92610	2,817.943	22.98	0.9519	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			32.12610	39.743	22.98	0.0481	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			2,292.51880	2,079.773	19.19	0.8247	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			186.71880	229.273	19.19	0.1753	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			2,308.85310	2,095.498	19.19	0.8273	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			183.05310	224.998	19.19	0.1727	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			2,300.67920	2,087.627	19.19	0.8260	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			184.87920	227.127	19.19	0.1740	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,476.91690	2,269.099	18.50	0.8016	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			270.11690	323.099	18.50	0.1984	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,469.34830	2,261.813	18.51	0.8003	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			272.54830	325.813	18.51	0.1997	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,461.79040	2,254.545	18.51	0.7991	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			274.99040	328.546	18.51	0.2009	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,680
CNH / R	On	17/09/2018	Foreign Exchange Future			2.21130		2.24900			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.23010		2.26870			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.25100		2.29170			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.27130		2.31360			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			1,023.57290	703.192	21.05	0.7951	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			33.57290	90.192	21.05	0.2049	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			1,216.85200	869.148	21.26	0.8604	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			26.85200	56.148	21.26	0.1396	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			1,119.92960	784.545	21.15	0.8299	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			29.92960	71.545	21.15	0.1701	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			38.90280	57.952	20.13	0.0562	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			3,630.04940	3,264.629	20.02	0.9389	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			43.04940	63.629	20.02	0.0611	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			3,534.58360	3,170.794	19.91	0.9336	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			47.58360	69.794	19.91	0.0664	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			3,725.90280	3,358.952	20.13	0.9438	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			2,415.34700	2,088.539	17.56	0.7410	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	18/03/2019	Foreign Exchange Option	2.09	Put			398.34700	478.538	17.56	0.2590	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			2,343.21990	2,020.918	17.59	0.7285	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			426.21990	510.918	17.59	0.2715	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			2,488.74380	2,157.542	17.53	0.7533	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			371.74380	447.542	17.53	0.2467	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,700.48770	3,329.167	17.66	0.8407	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			264.48770	316.167	17.66	0.1593	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,616.05500	3,247.325	17.62	0.8332	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			280.05500	334.325	17.62	0.1668	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,532.33380	3,166.288	17.57	0.8254	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			296.33380	353.288	17.57	0.1746	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			860.67580		1,027.28180			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.36550		2.41440			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.41350		2.46330			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.46470		2.51520			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.51460		2.56540			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	485
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			183.47810	359.020	21.49	0.5142	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			766.94310	409.092	20.92	0.5820	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			122.94310	254.092	20.92	0.4180	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			695.16320	359.109	21.21	0.5334	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			151.16320	304.109	21.21	0.4666	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			627.47810	314.020	21.49	0.4858	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			67.99350	78.345	19.47	0.0699	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,704.95580	3,217.715	19.22	0.9260	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			71.95580	82.715	19.22	0.0740	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,897.25720	3,409.231	19.72	0.9340	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			64.25720	74.231	19.72	0.0660	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,800.99350	3,313.345	19.47	0.9301	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,904.44050	2,496.829	17.68	0.7704	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			352.44050	449.829	17.68	0.2296	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			3,062.67150	2,641.579	17.62	0.7916	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			310.67150	394.579	17.62	0.2084	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,980.78150	2,568.596	17.65	0.7811	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			328.78150	421.596	17.65	0.2189	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,368.59780	3,930.870	17.51	0.8639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			214.59780	284.870	17.51	0.1361	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,284.14010	3,848.964	17.52	0.8570	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			230.14010	302.964	17.52	0.1430	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,453.84020	4,013.579	17.51	0.8705	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			199.84020	267.579	17.51	0.1295	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	485
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.92990		1.96030			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.95650		1.98720			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.98330		2.01470			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00820		2.04010			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			1,126.58090	835.030	21.07	0.8906	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			23.58090	36.030	21.07	0.1094	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			1,036.01620	750.625	21.40	0.8553	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			33.01620	51.625	21.40	0.1447	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			1,223.73050	929.566	22.00	0.9080	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			20.73050	30.566	22.00	0.0920	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			4,091.08810	3,785.740	21.52	0.9757	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			19.08810	20.740	21.52	0.0243	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			4,289.21720	3,983.780	22.25	0.9784	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			17.21720	18.780	22.25	0.0216	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			4,190.12620	3,884.732	21.89	0.9771	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			18.12620	19.732	21.89	0.0229	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,550.40900	2,289.094	19.30	0.7889	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			303.40900	356.094	19.30	0.2111	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			2,473.45770	2,215.104	19.30	0.7772	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			326.45770	382.104	19.30	0.2228	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,628.54660	2,364.357	19.30	0.8002	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			281.54660	331.357	19.30	0.1998	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,137.67710	2,856.937	18.89	0.8106	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			336.67710	374.937	18.89	0.1894	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,059.16680	2,779.969	18.87	0.8014	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			358.16680	397.969	18.87	0.1986	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,217.13830	2,934.900	18.92	0.8195	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			316.13830	352.900	18.92	0.1805	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			0.15020		0.15260			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14960		0.15230			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14950		0.15160			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14930		0.15030			0.0000	0.00	0	1,628

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	2,190
Total KES / R												0.00	0	2,190
NOK/R	On	17/09/2018	Foreign Exchange Future			1.80130		1.83530			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.83030		1.86470			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.86040		1.89530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88980		1.92460			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.92690		10.16350			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			10.05070		10.28970			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.18600		10.42780			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.31850		10.56230			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			60.99810	139.129	20.20	0.5091	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			298.92800	135.928	20.21	0.5150	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			55.42800	129.028	20.21	0.4850	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			291.66540	130.918	20.21	0.5029	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			58.16540	134.018	20.21	0.4971	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			284.49810	126.029	20.20	0.4909	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,390.36780	1,164.470	18.08	0.9047	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			30.66780	43.770	18.08	0.0953	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,380.94440	1,155.272	18.04	0.9031	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			31.24440	44.572	18.04	0.0969	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,399.80120	1,173.683	18.12	0.9063	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			30.10120	42.983	18.12	0.0937	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			1,074.31980	887.056	16.95	0.7296	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			166.51980	221.055	16.95	0.2704	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			1,066.99450	880.307	16.95	0.7267	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			169.19450	224.307	16.95	0.2733	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			1,059.70060	873.592	16.96	0.7238	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			171.90060	227.592	16.96	0.2762	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			991.36840	830.164	17.28	0.6315	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			349.06840	431.664	17.28	0.3685	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			985.29220	825.050	17.30	0.6289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			352.99220	436.550	17.30	0.3711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			997.47130	835.304	17.26	0.6341	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			345.17130	426.804	17.26	0.3659	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Future			1.38390		1.40260			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.39370		1.41510			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.40450		1.42540			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.41510		1.43630			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			326.00000	139.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			226.00000	39.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			426.00000	239.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,551.00000	1,337.000		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			1,451.00000	1,237.000		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			1,651.00000	1,437.000		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			854.00000	645.000		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			754.00000	545.000		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			954.00000	745.000		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			1,163.00000	951.000		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			1,063.00000	851.000		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			1,263.00000	1,051.000		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			1.29670		1.29590			0.0000	0.00	0	250
Total QUANTO £ / \$ Future												0.00	0	250
Total QUANTO £ / \$												0.00	0	250
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.15930		1.16450			0.0000	0.00	0	7,143
Total QUANTO € / \$ Future												0.00	0	7,143
Total QUANTO € / \$												0.00	0	7,143
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		7.33440	0.13618	7.20380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.13618	1.21980	5.003	35.88	0.0038	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13618	14,063.21980	12,761.003	35.88	0.9962	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13618	1.16340	4.823	35.98	0.0037	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13618	14,163.16340	12,860.823	35.98	0.9963	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13618	1.27910	5.189	35.78	0.0039	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13618	13,963.27910	12,661.189	35.78	0.9961	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13618	10.81590	28.879	31.58	0.0208	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13618	9,672.81590	8,384.879	31.58	0.9792	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				10.99750	11.19560			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future				11.14990	11.35060			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future				11.31600	11.52000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future				11.47510	11.68200			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			1,198.23650	1,001.117	28.03	0.9809	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			2.63650	3.617	28.03	0.0191	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			1,188.34120	991.201	27.88	0.9804	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			2.74120	3.701	27.88	0.0196	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			1,208.13560	1,011.035	28.19	0.9814	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			2.53560	3.535	28.19	0.0186	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,996.73210	1,800.981	20.13	0.9572	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			16.13210	21.081	20.13	0.0428	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,987.00240	1,791.327	20.09	0.9566	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			16.40240	21.427	20.09	0.0434	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			2,006.46610	1,810.641	20.17	0.9579	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			15.86610	20.741	20.17	0.0421	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			1,326.18220	1,158.837	17.10	0.7850	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			146.18220	182.837	17.10	0.2150	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,318.26810	1,151.560	17.11	0.7826	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			148.26810	185.560	17.11	0.2174	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			1,334.11590	1,166.138	17.09	0.7874	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			144.11590	180.138	17.09	0.2126	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			114.82170	142.428	16.48	0.1542	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,803.23720	1,623.307	16.46	0.8493	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			111.23720	138.207	16.46	0.1507	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,795.01940	1,615.407	16.47	0.8475	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			113.01940	140.307	16.47	0.1525	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,786.82170	1,607.528	16.48	0.8458	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 SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.35220		2.32320			0.0000	14,113,200.00	6,000	6,000
TRY / R	On	14/12/2018	Foreign Exchange Future			2.25510		2.22690			0.0000	0.00	0	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.14270		2.11820			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.04160		2.01480			0.0000	0.00	0	0
Total TRY / R Future												14,113,200.00	6,000	12,000
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.27010	0.260	76.62	0.0030	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,037.07010	1,008.060	76.62	0.9970	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.25060	0.241	76.62	0.0028	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,047.05060	1,018.041	76.62	0.9972	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.29100	0.281	76.62	0.0032	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,027.09100	998.081	76.62	0.9968	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			14.76440	15.018	36.07	0.0838	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			757.86440	729.919	36.07	0.9162	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			14.21330	14.443	36.07	0.0811	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			767.31330	739.343	36.07	0.9189	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			15.33530	15.615	36.07	0.0866	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			748.43530	720.515	36.07	0.9134	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			45.95830	47.687	33.19	0.1878	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			657.75830	634.987	33.19	0.8122	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			45.16020	46.815	33.28	0.1846	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			666.96020	644.115	33.28	0.8154	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			46.77710	48.580	33.09	0.1910	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			648.57710	625.880	33.09	0.8090	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.21830	7.790	32.44	0.0371	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,522.41830	1,496.190	32.44	0.9629	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			7.04190	7.600	32.44	0.0363	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,532.24190	1,506.000	32.44	0.9637	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			7.39910	7.985	32.44	0.0379	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,512.59910	1,486.385	32.44	0.9621	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												14,113,200.00	6,000	12,000
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.46940		1.47950			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.39990		1.41000			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.33110		1.34090			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.27540		1.28510			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									6 283 607 029.70	415,486	1,856,424
Total Options									165 215 253.46	450,719	8,129,402
Grand Total:									6,448,822,283.16	866,205	9,985,826