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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/09/2018 Foreign Exchange Future			15.15960		15.20390			0.0000	0.00	0	0
\$ / R On 14/09/2018 Foreign Exchange Future			15.15960		15.20610			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			15.16600		15.21270			0.0000	663,967,480.00	43,780	348,919
\$ / R On 18/09/2018 Foreign Exchange Future			15.16820		15.21490			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			15.17450		15.22120			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			15.18290		15.22960			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			15.18490		15.23160			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			15.18910		15.23580			0.0000	501,240.30	33	2,673
\$ / R On 02/10/2018 Foreign Exchange Future			15.19740		15.24420			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			15.21830		15.26500			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			15.22450		15.27130			0.0000	0.00	0	2,600
\$ / R On 17/10/2018 Foreign Exchange Future			15.22880		15.27550			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			15.23930		15.28600			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			15.24570		15.29230			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			15.25410		15.30070			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			15.25840		15.30490			0.0000	0.00	0	4,847
\$ / R On 01/11/2018 Foreign Exchange Future			15.26050		15.30700			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			15.26260		15.30910			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			15.26890		15.31540			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			15.28580		15.33220			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			15.29000		15.33640			0.0000	0.00	0	24

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Future			15.29210		15.33850			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			15.29840		15.34480			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			15.30670		15.35320			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			15.31930		15.36580			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			15.32140		15.36790			0.0000	0.00	0	7,449
\$ / R	On	05/12/2018	Foreign Exchange Future			15.33180		15.37840			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			15.33390		15.38050			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.34440		15.39100			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.35060		15.39720			0.0000	284,907,136.00	18,560	617,209
\$ / R	On	20/12/2018	Foreign Exchange Future			15.36280		15.40950			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			15.36490		15.41160			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.38530		15.43210			0.0000	0.00	0	3,387
\$ / R	On	02/01/2019	Foreign Exchange Future			15.38930		15.43610			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.42200		15.46890			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.44640		15.49350			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.44850		15.49550			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.47500		15.52210			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.50560		15.55290			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.54230		15.58970			0.0000	72,411,575.70	4,659	30,855
\$ / R	On	27/03/2019	Foreign Exchange Future			15.56060		15.60820			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.56470		15.61230			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.57280		15.62050			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.62980		15.67800			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.69290		15.74170			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.69900		15.74780			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.72150		15.77050			0.0000	0.00	0	19,910
\$ / R	On	28/06/2019	Foreign Exchange Future			15.75110		15.80000			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.75740		15.80630			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.76160		15.81050			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.82080		15.86940			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.82290		15.87150			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.84820		15.89680			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.88420		15.93260			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.89050		15.93890			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.89680		15.94520			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.92060		15.96920			0.0000	0.00	0	17,436
\$ / R	On	30/09/2019	Foreign Exchange Future			15.95270		16.00180			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.95730		16.00650			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			16.02370		16.07390			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			16.09010		16.14140			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			16.09700		16.14840			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			16.12220		16.17400			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			16.16340		16.21590			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			16.16800		16.22050			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			16.23450		16.28800			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			16.30550		16.36010			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	16/03/2020	Foreign Exchange Future			16.33760		16.39270			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			16.37650		16.43230			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.43840		16.49510			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.51620		16.57420			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.53920		16.59750			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.64450		16.70450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.75450		16.81620			0.0000	0.00	0	0
Total \$ / R Future												1,021,787,432.00	67,032	1,159,357
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			0.10260	0.000	39.44	0.0000	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,904.00260	1,859.600	39.44	1.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			140.38920	98.227	25.23	0.4019	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			184.28920	188.627	25.23	0.5981	0.00	0	20,000
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			24.03250	17.870	29.02	0.0946	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			580.13250	527.470	29.02	0.9054	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			326.48630	269.833	25.88	0.7274	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			70.38630	60.233	25.88	0.2726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			417.29080	368.942	22.79	0.7618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			64.59080	62.942	22.79	0.2382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			409.64360	361.186	22.75	0.7550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			66.94360	65.186	22.75	0.2450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			425.00110	376.764	22.84	0.7685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			62.30110	60.764	22.84	0.2315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			945.52200	983.829	28.21	0.9557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			18.22200	9.829	28.21	0.0443	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,362.84130	2,316.085	39.02	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.14130	0.085	39.02	0.0004	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,212.70000	4,166.000	30.51	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.00000	0.000	30.51	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,252.88740	2,206.100	37.61	0.9995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			0.18740	0.100	37.61	0.0005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			157.59850	154.506	21.57	0.4698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			230.29850	180.506	21.57	0.5302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,712.75880	2,666.051	43.51	0.9998	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			0.05880	0.051	43.51	0.0002	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,602.77720	2,556.060	42.10	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			0.07720	0.060	42.10	0.0003	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			784.58170	818.496	26.38	0.9345	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			27.28170	14.496	26.38	0.0655	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			850.36380	886.300	27.13	0.9444	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			23.06380	12.300	27.13	0.0556	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,562.78530	2,516.063	41.58	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			0.08530	0.063	41.58	0.0003	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1.21060	0.335	28.77	0.0020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,563.91060	1,516.335	28.77	0.9980	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,484.20650	1,436.492	28.35	0.9971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1.50650	0.492	28.35	0.0029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			1,810.17920	1,855.588	36.26	0.9930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.87920	1.588	36.26	0.0070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,853.24080	1,806.194	32.49	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			0.54080	0.194	32.49	0.0011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			888.27610	925.228	27.56	0.9493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			20.97610	11.228	27.56	0.0507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,462.70010	3,416.000	42.86	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.00010	0.000	42.86	0.0000	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,963.10180	1,916.160	33.90	0.9991	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			0.40180	0.160	33.90	0.0009	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,090.23140	1,131.180	29.82	0.9679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			12.93140	7.180	29.82	0.0321	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			0.45970	0.174	33.26	0.0010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,913.15970	1,866.174	33.26	0.9990	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,712.70000	3,666.000	38.74	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.00000	0.000	38.74	0.0000	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			3,362.70060	3,316.001	44.50	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.00060	0.001	44.50	0.0000	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			3,212.70460	3,166.010	46.98	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.00460	0.010	46.98	0.0000	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,512.70010	3,466.000	42.03	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.00010	0.000	42.03	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,612.70000	3,566.000	40.39	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.00000	0.000	40.39	0.0000	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,912.73610	2,866.039	46.07	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			0.03610	0.039	46.07	0.0002	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,732.70000	3,686.000	38.41	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.00000	0.000	38.41	0.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.11530	0.075	40.05	0.0004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			2,442.81530	2,396.075	40.05	0.9996	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.79460	0.250	30.69	0.0015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,713.49460	1,666.250	30.69	0.9985	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.12440	0.079	39.66	0.0004	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			2,412.82440	2,366.079	39.66	0.9996	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			0.03200	0.037	46.71	0.0002	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,962.73200	2,916.037	46.71	0.9998	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			3,312.70120	3,266.003	45.33	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.00120	0.003	45.33	0.0000	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,732.75600	2,686.050	43.76	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.05600	0.050	43.76	0.0002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,532.79200	2,486.066	41.20	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.09200	0.066	41.20	0.0003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			0.35160	0.147	34.54	0.0008	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			2,013.05160	1,966.147	34.54	0.9992	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,832.74390	2,786.044	45.04	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.04390	0.044	45.04	0.0002	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			0.20790	0.107	37.10	0.0006	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			2,212.90790	2,166.106	37.10	0.9994	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			2,332.85260	2,286.089	38.64	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.15260	0.089	38.64	0.0004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			7,042.70000	6,996.000	23.93	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	23.93	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,632.77170	2,586.057	42.48	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			0.07170	0.057	42.48	0.0003	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,812.74610	2,766.045	44.79	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.04610	0.045	44.79	0.0002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,993.07090	1,946.152	34.28	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			0.37090	0.152	34.28	0.0008	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			1.05100	0.303	29.41	0.0018	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,613.75100	1,566.303	29.41	0.9982	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			1,215.77290	1,167.746	26.92	0.9902	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			3.07290	1.746	26.92	0.0098	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			103.74310	100.779	22.18	0.3441	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			316.44310	266.779	22.18	0.6559	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			34.92330	34.950	23.49	0.1466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			547.62330	500.950	23.49	0.8534	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			968.91920	921.352	25.59	0.9723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			6.21920	5.352	25.59	0.0277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,552.10620	1,596.877	34.45	0.9875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			4.80620	2.877	34.45	0.0125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			2,112.96990	2,066.125	35.82	0.9993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			0.26990	0.125	35.82	0.0007	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			5.38180	4.298	25.86	0.0227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			1,018.08180	970.298	25.86	0.9773	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			1.24550	0.352	28.72	0.0021	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,553.94550	1,506.352	28.72	0.9979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			14.38950	15.623	24.36	0.0731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			727.08950	681.623	24.36	0.9269	0.00	0	500
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			113.76310	111.818	22.06	0.3518	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			328.66310	280.018	22.06	0.6482	0.00	0	7,500
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			336.96350	344.148	23.15	0.6236	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			188.16350	148.648	23.15	0.3764	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			928.52760	953.695	25.38	0.8734	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			68.12760	46.595	25.38	0.1266	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			35.71090	29.593	18.95	0.1045	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			787.31090	734.493	18.95	0.8955	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			8.78730	8.297	23.79	0.0273	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,464.58730	1,417.397	23.79	0.9727	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			1,011.89630	961.267	20.60	0.9275	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			26.09630	22.167	20.60	0.0725	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,083.32520	1,111.336	26.20	0.8781	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		69.12520	50.436	26.20	0.1219	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put		53.13280	48.595	19.52	0.1451	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call		748.93280	697.695	19.52	0.8549	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		2,236.93580	2,190.104	27.14	0.9964	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		1.13580	1.004	27.14	0.0036	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		9.20510	8.639	23.66	0.0285	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		1,445.00510	1,397.739	23.66	0.9715	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		1,593.60110	1,630.096	28.04	0.9490	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		29.40110	19.196	28.04	0.0510	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		1.05050	0.698	26.16	0.0024	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		2,485.25050	2,438.098	26.16	0.9976	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		8.27150	7.754	20.65	0.0223	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		1,763.27150	1,716.054	20.65	0.9777	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put		597.29310	610.220	22.49	0.6115	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call		308.59310	274.720	22.49	0.3885	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		8.04950	7.322	20.69	0.0197	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,933.54950	1,886.122	20.69	0.9803	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		39.92600	37.727	18.77	0.0839	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		1,325.92600	1,277.027	18.77	0.9161	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		2,095.91100	2,048.095	21.49	0.9789	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		9.91100	8.795	21.49	0.0211	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		135.88840	134.782	19.70	0.2184	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		938.18840	890.482	19.70	0.7816	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		363.27630	368.183	20.92	0.4181	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		603.97630	562.283	20.92	0.5819	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		2,317.49600	2,270.020	22.32	0.9761	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		12.59600	11.620	22.32	0.0239	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		49.66030	47.644	19.06	0.0923	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		1,424.56030	1,376.044	19.06	0.9077	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		1,153.60940	1,105.333	19.43	0.8381	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		98.70940	96.933	19.43	0.1619	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		1,836.66040	1,867.510	26.54	0.8562	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		121.56040	105.910	26.54	0.1438	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,355.93460	1,381.439	25.09	0.7812	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		190.83460	169.839	25.09	0.2188	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		209.37630	210.688	20.11	0.2859	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		844.27630	799.088	20.11	0.7141	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		36.24300	34.357	18.90	0.0707	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,541.14300	1,492.757	18.90	0.9293	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		10.56590	9.708	23.17	0.0195	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		2,507.56590	2,460.208	23.17	0.9805	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put		286.18660	289.196	20.59	0.3477	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call		745.28660	701.796	20.59	0.6523	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put		630.53310	642.509	22.25	0.5564	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call		439.63310	405.109	22.25	0.4436	0.00	0	1,100
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		3.63650	3.258	26.26	0.0063	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,419.03650	3,372.158	26.26	0.9937	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,504.99570	1,456.515	19.01	0.9113	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			49.59570	47.614	19.01	0.0887	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,656.72040	1,685.372	25.82	0.8184	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			162.12040	144.272	25.82	0.1816	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			322.26910	325.497	20.44	0.3538	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			794.46910	751.297	20.44	0.6462	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			632.35290	642.395	21.82	0.5239	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			528.75290	492.395	21.82	0.4761	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			274.81480	276.588	20.15	0.3128	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			893.31480	848.688	20.15	0.6872	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			793.91530	750.683	20.53	0.6364	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			345.41530	348.583	20.53	0.3636	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			27.98650	26.232	20.81	0.0455	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			2,146.48650	2,098.332	20.81	0.9545	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,425.68170	1,377.093	19.20	0.8691	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			87.18170	84.993	19.20	0.1309	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			282.63680	284.561	20.19	0.3188	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			881.13680	836.661	20.19	0.6812	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			4.00390	3.658	26.14	0.0064	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,672.50390	3,625.758	26.14	0.9936	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,509.97060	4,463.269	28.89	0.9979	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			1.47060	1.169	28.89	0.0021	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			329.61970	332.143	20.29	0.3486	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			834.41970	790.543	20.29	0.6514	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			254.01700	254.733	19.81	0.2869	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			987.21700	941.433	19.81	0.7131	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			577.46970	584.088	21.33	0.4819	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			620.66970	580.788	21.33	0.5181	0.00	0	10,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			48.72730	45.893	19.59	0.0714	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,954.52730	1,905.193	19.59	0.9286	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,279.89810	1,231.168	19.30	0.8016	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			161.99810	159.768	19.30	0.1984	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			350.49150	351.973	20.18	0.3448	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			898.39150	853.373	20.18	0.6552	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,395.05270	2,347.380	20.81	0.9586	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			186.11390	166.733	26.14	0.1746	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,602.98280	1,624.951	24.78	0.7532	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			270.88280	246.351	24.78	0.2468	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			27.15270	25.979	20.81	0.0414	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			124.28720	121.893	19.13	0.1616	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,412.18720	1,363.293	19.13	0.8384	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			76.54720	74.252	18.86	0.1096	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,644.44720	1,595.652	18.86	0.8904	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,128.21390	2,155.333	26.14	0.8254	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			690.61100	697.491	21.50	0.5088	0.00	0	23,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			619.01100	579.291	21.50	0.4912	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,580.43460	1,531.511	18.91	0.8676	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			99.93460	97.611	18.91	0.1324	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			605.07550	609.878	21.14	0.4710	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			685.57550	643.778	21.14	0.5290	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			879.84660	834.981	20.26	0.6334	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			399.34660	401.081	20.26	0.3666	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			1,266.33170	1,217.522	19.31	0.7857	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			185.83170	183.622	19.31	0.2143	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			497.27480	500.175	20.58	0.4127	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			808.27480	764.575	20.58	0.5873	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			76.30600	72.687	19.06	0.1008	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,817.30600	1,767.087	19.06	0.8992	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			857.12510	866.160	21.99	0.5588	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			558.12510	520.560	21.99	0.4412	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,630.46070	1,581.774	18.83	0.8706	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			99.46070	97.374	18.83	0.1294	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			798.75580	806.625	21.73	0.5339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			605.95580	567.225	21.73	0.4661	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			2,129.16370	2,080.149	19.64	0.9297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			51.96370	49.549	19.64	0.0703	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,409.05350	1,360.383	19.10	0.8129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			161.85350	159.783	19.10	0.1871	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,014.45780	1,025.869	22.50	0.6012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			501.65780	466.469	22.50	0.3988	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,401.40910	1,352.745	19.11	0.8108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			164.20910	162.145	19.11	0.1892	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			717.33700	723.804	21.42	0.5044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			654.53700	614.404	21.42	0.4956	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,333.69880	1,285.108	19.20	0.7917	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			186.49880	184.508	19.20	0.2083	3,690,154.00	20,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,737.15620	1,686.560	18.84	0.8848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			89.95620	85.960	18.84	0.1152	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,871.79130	1,821.792	19.12	0.9026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			74.59130	71.192	19.12	0.0974	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			371.98910	373.245	19.98	0.3405	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			969.18910	923.845	19.98	0.6595	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,447.61650	1,398.927	19.05	0.8231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			150.41650	148.327	19.05	0.1769	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			222.19030	220.385	19.33	0.2373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			1,239.39030	1,190.985	19.33	0.7627	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,478.67250	2,430.660	20.32	0.9555	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			31.47250	30.060	20.32	0.0445	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			213.57910	211.724	19.30	0.2305	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,260.77910	1,212.324	19.30	0.7695	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			329.99220	330.731	19.76	0.3149	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	14.70	Call			1,027.19220	981.331	19.76	0.6851	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			3,158.92090	3,111.906	21.72	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			11.72090	11.306	21.72	0.0178	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,772.81010	1,722.377	18.92	0.8898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			85.61010	81.777	18.92	0.1102	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,078.69540	1,091.105	22.71	0.6186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			475.89540	441.705	22.71	0.3814	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			3,208.45540	3,161.437	21.92	0.9830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			11.25540	10.837	21.92	0.0170	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,781.75400	1,731.360	18.94	0.8910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			84.55400	80.760	18.94	0.1090	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			469.29530	471.819	20.43	0.3942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			856.49530	812.419	20.43	0.6058	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			729.61240	736.292	21.47	0.5090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			646.81240	606.892	21.47	0.4910	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			741.97970	748.876	21.51	0.5136	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			639.17970	599.476	21.51	0.4864	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			207.96370	206.077	19.28	0.2260	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,275.16370	1,226.677	19.28	0.7740	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,738.65700	2,691.165	20.82	0.9687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			21.45700	20.565	20.82	0.0313	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,701.69130	1,650.930	18.77	0.8796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			94.49130	90.330	18.77	0.1204	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			2,008.77740	1,959.329	19.40	0.9180	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			61.57740	58.729	19.40	0.0820	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			870.54570	879.626	21.99	0.5580	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			567.74570	530.226	21.99	0.4420	0.00	0	11,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			93.33890	89.219	18.79	0.1191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,710.53890	1,659.819	18.79	0.8809	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			3,307.58310	3,260.560	22.32	0.9845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			10.38310	9.960	22.32	0.0155	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			540.82230	544.318	20.73	0.4295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			788.02230	744.918	20.73	0.5705	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			850.71070	859.462	21.92	0.5515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			577.91070	540.062	21.92	0.4485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,386.93670	3,339.913	22.64	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			9.73670	9.313	22.64	0.0144	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,222.69920	2,173.989	19.82	0.9377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			45.49920	43.389	19.82	0.0623	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			299.36260	298.818	19.59	0.2945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			1,076.56260	1,029.418	19.59	0.7055	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			350.63580	351.626	19.87	0.3277	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			997.83580	952.226	19.87	0.6723	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			292.36190	291.133	19.55	0.2895	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			1,089.56190	1,041.733	19.55	0.7105	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			295.84780	294.961	19.57	0.2920	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	14.61	Call			1,083.04780	1,035.561	19.57	0.7080	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			240.09100	238.410	19.39	0.2512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			1,197.29100	1,149.011	19.39	0.7488	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			157.20880	155.129	19.08	0.1830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,424.40880	1,375.729	19.08	0.8170	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,406.78210	3,359.758	22.72	0.9859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			9.58210	9.158	22.72	0.0141	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,670.93070	2,623.319	20.69	0.9656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			23.73070	22.719	20.69	0.0344	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,506.04620	3,459.024	23.12	0.9871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			8.84620	8.424	23.12	0.0129	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			2,335.89290	2,287.516	20.05	0.9462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			38.69290	36.916	20.05	0.0538	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,655.05130	3,608.036	23.72	0.9887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			7.85130	7.436	23.72	0.0113	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			65.67370	62.648	19.31	0.0869	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,962.87370	1,913.248	19.31	0.9131	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			389.57790	391.057	20.06	0.3508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			946.77790	901.656	20.06	0.6492	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,787.15560	2,739.742	20.91	0.9707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			19.95560	19.142	20.91	0.0293	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			129.26370	127.168	18.95	0.1573	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,526.46370	1,477.768	18.95	0.8427	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			47.35860	45.161	19.77	0.0646	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			2,194.55860	2,145.761	19.77	0.9354	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			464.38480	466.845	20.41	0.3917	4,668,451.00	10,000	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			861.58480	817.445	20.41	0.6083	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			3,030.98020	2,983.889	21.38	0.9792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			13.78020	13.289	21.38	0.0208	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			119.52050	117.438	18.90	0.1479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,566.72050	1,518.038	18.90	0.8521	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			95.65600	91.468	18.75	0.1217	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,692.85600	1,642.068	18.75	0.8783	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			33.73240	32.205	20.23	0.0474	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			2,430.93240	2,382.805	20.23	0.9526	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			44.29530	42.244	19.86	0.0608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,241.49530	2,192.844	19.86	0.9392	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			412.19600	413.966	20.17	0.3636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			919.39600	874.566	20.17	0.6364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			16.48690	15.855	21.16	0.0246	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,913.68690	2,866.455	21.16	0.9754	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,764.39610	3,717.388	24.16	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			7.19610	6.788	24.16	0.0102	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,079.65400	2,103.821	25.60	0.7964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			236.85400	214.421	25.60	0.2036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,469.11350	2,421.078	20.30	0.9549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			31.91350	30.478	20.30	0.0451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,042.82590	1,054.681	22.59	0.6090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			490.02590	455.281	22.59	0.3910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			821.60700	778.006	20.58	0.5881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			504.40700	507.407	20.58	0.4119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			816.72890	773.199	20.60	0.5855	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			509.52890	512.599	20.60	0.4145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			826.51170	782.841	20.56	0.5906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			499.31170	502.241	20.56	0.4094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			1,296.92990	1,248.399	19.25	0.7807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			199.72990	197.799	19.25	0.2193	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,607.51460	1,558.855	18.85	0.8611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			110.31460	108.255	18.85	0.1389	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			1,232.30870	1,183.926	19.34	0.7604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			225.10870	223.326	19.34	0.2396	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			720.30550	678.336	21.05	0.5336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			623.10550	627.736	21.05	0.4664	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			914.00190	869.233	20.19	0.6338	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			416.80190	418.633	20.19	0.3662	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			522.73120	486.762	22.33	0.4128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			965.53120	976.162	22.33	0.5872	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,226.54600	1,241.197	23.20	0.6549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			423.74600	391.797	23.20	0.3451	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			742.24370	699.888	20.94	0.5458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			595.04370	599.288	20.94	0.4542	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			1,003.65130	957.989	19.85	0.6748	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			346.45130	347.389	19.85	0.3252	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			1,705.62900	1,726.254	24.66	0.7448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			302.82900	276.854	24.66	0.2552	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,256.94210	1,272.013	23.30	0.6618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			414.14210	382.613	23.30	0.3382	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,159.14660	1,172.778	22.98	0.6390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			446.34660	413.378	22.98	0.3610	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			1,874.18160	1,896.150	25.11	0.7695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			271.38160	246.750	25.11	0.2305	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,799.67310	1,749.360	18.97	0.8934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			82.47310	78.760	18.97	0.1066	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			1,432.12140	1,383.438	19.07	0.8191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			154.92140	152.838	19.07	0.1809	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			663.42500	668.777	21.20	0.4832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			690.62500	649.377	21.20	0.5168	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			2,383.33660	2,335.087	20.14	0.9495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			36.13660	34.487	20.14	0.0505	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			1,156.11480	1,107.977	19.45	0.7346	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			258.91480	257.377	19.45	0.2654	5,147,540.00	20,000	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			2,119.85310	2,070.806	19.62	0.9288	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	13.33	Put			52.65310	50.206	19.62	0.0712	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			890.56740	899.981	22.07	0.5644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			557.76740	520.581	22.07	0.4356	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,341.12550	1,292.523	19.19	0.7939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			183.92550	181.923	19.19	0.2061	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			748.19920	755.202	21.54	0.5159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			635.39920	595.802	21.54	0.4841	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			764.81150	722.076	20.83	0.5581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			567.61150	571.476	20.83	0.4419	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			1,045.14890	999.145	19.70	0.6927	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			317.94890	318.545	19.70	0.3073	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			514.68020	517.818	20.62	0.4170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			811.88020	768.418	20.62	0.5830	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			811.61520	819.705	21.78	0.5384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			598.81520	560.305	21.78	0.4616	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,371.07670	1,322.439	19.15	0.8024	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			173.87670	171.839	19.15	0.1976	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,508.43180	1,526.766	24.08	0.7121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			345.63180	317.366	24.08	0.2879	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,181.44180	1,195.440	23.05	0.6444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			438.64180	406.040	23.05	0.3556	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			972.46190	983.206	22.35	0.5892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			519.66190	483.807	22.35	0.4108	0.00	0	20,300
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			1,317.75100	1,269.134	19.13	0.7781	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			208.25100	206.333	19.13	0.2219	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,626.25830	1,577.488	18.73	0.8576	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			116.75830	114.688	18.73	0.1424	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			633.96640	638.448	20.92	0.4633	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			743.46640	701.248	20.92	0.5367	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			936.87700	891.970	20.07	0.6345	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			427.37700	429.170	20.07	0.3655	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			47.72910	45.712	19.60	0.0637	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			2,259.32910	2,210.612	19.60	0.9363	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			362.93200	363.913	19.75	0.3281	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			1,024.53200	978.813	19.75	0.6719	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			2,166.12690	2,117.109	19.44	0.9282	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			54.52690	52.209	19.44	0.0718	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			325.96620	326.523	19.56	0.3058	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			1,077.56620	1,031.423	19.56	0.6942	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			200.71970	198.778	18.85	0.2090	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,412.81970	1,364.078	18.85	0.7910	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,390.86000	1,342.151	18.88	0.7848	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			208.76000	206.851	18.88	0.2152	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			1,828.06640	1,848.400	24.38	0.7403	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			330.16640	303.700	24.38	0.2597	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			944.33030	899.738	19.95	0.6216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			472.23030	474.438	19.95	0.3784	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,470.97560	2,423.777	19.53	0.9472	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			38.87560	38.477	19.53	0.0528	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			113.13020	109.462	18.53	0.1323	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,745.23020	1,694.762	18.53	0.8677	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,384.33330	2,409.428	25.61	0.8088	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			236.43330	214.728	25.61	0.1912	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			34.12090	33.972	19.57	0.0470	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,570.22090	2,523.272	19.57	0.9530	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			26.58340	27.174	19.20	0.0371	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,835.48340	2,789.174	19.20	0.9629	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			43.45210	44.158	18.50	0.0559	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,586.95210	2,540.558	18.50	0.9441	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,542.95800	2,496.581	18.48	0.9400	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			47.45800	48.081	18.48	0.0600	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			33.77190	34.709	18.52	0.0453	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,739.27190	2,693.210	18.52	0.9547	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			290.75230	289.072	18.80	0.2514	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,406.25230	1,357.572	18.80	0.7486	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,496.34170	1,447.491	18.66	0.7740	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			250.84170	248.991	18.66	0.2260	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			609.39130	612.271	20.01	0.4093	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			974.89130	930.771	20.01	0.5907	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			613.11110	615.076	19.85	0.3996	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,035.21110	990.076	19.85	0.6004	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,605.45580	2,559.645	17.62	0.9364	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			52.55580	54.045	17.62	0.0636	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			725.51730	728.550	20.09	0.4285	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1,008.41730	964.150	20.09	0.5715	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			375.25810	374.443	18.83	0.2825	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,408.15810	1,360.043	18.83	0.7175	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			38.94730	40.590	17.52	0.0501	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,761.84730	2,716.190	17.52	0.9499	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,588.05730	1,539.156	18.54	0.7675	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			285.15730	283.556	18.54	0.2325	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,546.13720	3,498.358	17.92	0.9792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			16.43720	16.058	17.92	0.0208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			5,263.26420	5,215.558	22.17	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.56420	3.258	22.17	0.0041	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,785.83060	1,736.918	18.25	0.7985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			246.13060	244.618	18.25	0.2015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,804.37120	3,756.488	18.87	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			14.67120	14.188	18.87	0.0178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,864.38380	2,818.847	16.83	0.9548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			34.68380	36.547	16.83	0.0452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			113.20770	114.333	17.59	0.1135	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	15.54	Put			904.35970	909.388	20.48	0.4703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			954.05970	911.688	20.48	0.5297	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			3,139.42910	3,092.592	16.51	0.9724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			19.72910	20.292	16.51	0.0276	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,644.28390	2,598.742	17.10	0.9354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			54.58390	56.442	17.10	0.0646	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			3,100.14340	3,054.406	16.56	0.9703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			20.44340	22.106	16.56	0.0297	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,896.05840	1,848.014	18.09	0.8226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			206.35840	205.714	18.09	0.1774	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,623.82730	1,575.102	18.49	0.7595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			314.12730	312.802	18.49	0.2405	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,007.67290	2,024.005	23.31	0.6845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			517.37290	486.305	23.31	0.3155	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,517.46140	1,468.955	18.66	0.7312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			367.76140	366.655	18.66	0.2688	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,015.76260	2,032.165	23.33	0.6856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			515.46260	484.465	23.33	0.3144	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,735.15770	2,689.646	16.99	0.9440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			45.45770	47.346	16.99	0.0560	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,822.07060	1,773.509	18.20	0.8066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			232.37060	231.209	18.20	0.1934	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,350.80460	2,369.240	23.97	0.7270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			440.50460	411.540	23.97	0.2730	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,459.94250	1,411.596	18.75	0.7149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			400.24250	399.297	18.75	0.2851	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			856.33490	860.915	20.33	0.4565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			986.03490	943.215	20.33	0.5435	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,631.07700	1,643.970	22.41	0.6289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			620.77700	586.270	22.41	0.3711	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,286.62680	1,240.696	19.11	0.6611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			516.92680	518.396	19.11	0.3389	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,125.82510	1,133.177	21.12	0.5280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			825.52510	785.477	21.12	0.4720	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,716.88330	2,671.369	17.01	0.9423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			47.18330	49.069	17.01	0.0577	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,576.64960	1,528.008	18.56	0.7472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			336.94960	335.708	18.56	0.2528	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			978.19140	983.806	20.70	0.4906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			907.89140	866.106	20.70	0.5094	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,536.96890	2,491.331	17.23	0.9239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			67.26890	69.031	17.23	0.0761	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,441.14170	1,392.854	18.78	0.7094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			411.44170	410.554	18.78	0.2906	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,288.69250	1,297.895	21.55	0.5646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			748.39250	710.195	21.55	0.4354	0.00	0	138,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		2,423.02900	2,377.208	17.37	0.9102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		83.32900	84.908	17.37	0.0898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		1,478.92890	1,430.528	18.72	0.7203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		389.22890	388.228	18.72	0.2797	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,199.40630	1,207.600	21.31	0.5451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		789.10630	749.900	21.31	0.4549	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		1,281.27800	1,235.386	19.13	0.6592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		521.57800	523.086	19.13	0.3408	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,073.49750	1,080.238	20.97	0.5152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		853.19750	812.538	20.97	0.4848	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		2,328.65220	2,282.608	17.49	0.8976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		98.95220	100.308	17.49	0.1024	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		1,275.94690	1,230.099	19.15	0.6573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		526.24690	527.799	19.15	0.3427	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,467.03290	1,478.238	22.00	0.6000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		676.73290	640.538	22.00	0.4000	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		2,049.96630	2,002.830	17.87	0.8527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		160.26630	160.530	17.87	0.1473	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,023.86130	2,040.330	23.34	0.6866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		513.56130	482.630	23.34	0.3134	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		2,065.78030	2,018.725	17.85	0.8556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		156.08030	156.425	17.85	0.1444	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		1,332.21640	1,284.345	18.97	0.6763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		482.51640	482.045	18.97	0.3237	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		2,776.02360	2,797.423	24.74	0.7697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		365.72360	339.723	24.74	0.2303	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		1,979.74560	1,932.223	17.97	0.8394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		180.04560	179.923	17.97	0.1606	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		1,959.34040	1,975.257	23.20	0.6781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		529.04040	497.557	23.20	0.3219	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		1,102.78900	1,058.548	19.82	0.5919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		703.08900	706.248	19.82	0.4081	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,129.00270	2,145.727	23.55	0.7004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		488.70270	458.027	23.55	0.2996	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		1,793.04270	1,744.195	18.24	0.8001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		243.34270	241.895	18.24	0.1999	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		1,130.67350	1,086.133	19.70	0.6029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		670.97350	673.833	19.70	0.3971	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,127.43480	3,150.993	25.36	0.7985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		317.13480	293.293	25.36	0.2015	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		1,135.38880	1,090.806	19.68	0.6047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		665.68880	668.506	19.68	0.3953	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		1,173.87040	1,128.903	19.53	0.6196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		624.17040	626.603	19.53	0.3804	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		1,919.32380	1,934.888	23.10	0.6726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		539.02380	507.188	23.10	0.3274	0.00	0	63,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			1,911.34670	1,926.843	23.08	0.6715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			541.04670	509.143	23.08	0.3285	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,040.50500	996.986	20.08	0.5665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			780.80500	784.686	20.08	0.4335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,049.16850	1,005.548	20.04	0.5701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			769.46850	773.248	20.04	0.4299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,599.33080	2,553.757	17.15	0.9307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			59.63080	61.457	17.15	0.0693	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,044.82930	1,001.255	20.06	0.5683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			775.12930	778.955	20.06	0.4317	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			2,252.90770	2,206.633	17.59	0.8865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			4,102.57740	4,054.612	19.97	0.9851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			12.87740	12.312	19.97	0.0149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			708.51470	711.722	19.84	0.4100	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			1,098.21470	1,054.022	19.84	0.5900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,863.99320	3,816.090	19.09	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			14.29320	13.790	19.09	0.0172	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			381.99200	380.954	18.70	0.2760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,491.69200	1,443.254	18.70	0.7240	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			320.54740	319.243	18.51	0.2440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,610.24740	1,561.543	18.51	0.7560	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			2,010.76310	1,963.417	17.92	0.8454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			171.06310	171.117	17.92	0.1546	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			583.97860	586.048	19.38	0.3654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			1,213.67860	1,168.348	19.38	0.6346	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,926.21420	1,878.366	18.04	0.8288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			196.51420	196.066	18.04	0.1712	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			2,244.57640	2,198.273	17.60	0.8853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			114.87640	115.973	17.60	0.1147	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			850.41520	854.943	20.31	0.4547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			990.11520	947.243	20.31	0.5453	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			692.30190	695.364	19.78	0.4045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			1,112.00190	1,067.664	19.78	0.5955	0.00	0	720
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			18.71650	18.394	17.22	0.0238	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,416.91650	3,368.994	17.22	0.9762	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			466.84020	466.889	18.87	0.3105	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,409.14020	1,361.589	18.87	0.6895	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,678.51800	1,630.186	18.44	0.7631	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			316.21800	315.486	18.44	0.2369	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			851.90990	856.979	20.23	0.4471	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			1,034.20990	991.679	20.23	0.5529	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			58.07600	60.194	16.97	0.0669	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,670.37600	2,624.894	16.97	0.9331	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			64.42500	66.629	16.97	0.0722	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,634.92500	2,589.429	16.97	0.9278	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			990.26550	997.666	20.35	0.4646	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			1,058.26550	1,017.466	20.35	0.5354	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			139.55700	142.712	17.20	0.1262	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			2,327.55700	2,282.512	17.20	0.8738	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			571.72630	573.816	18.95	0.3375	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,409.72630	1,363.616	18.95	0.6625	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,773.50880	1,726.131	18.32	0.7602	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			345.50880	346.332	18.32	0.2398	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			54.99280	58.006	16.30	0.0627	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,812.99280	2,767.806	16.30	0.9373	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,741.69530	2,696.606	16.43	0.9299	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			63.69530	66.806	16.43	0.0701	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,689.44910	2,644.876	16.26	0.9128	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,810.25730	2,765.396	15.99	0.9275	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			68.55730	72.496	15.99	0.0725	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			681.85630	687.853	19.14	0.3611	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,413.55630	1,370.753	19.14	0.6389	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,864.30760	1,817.993	18.26	0.7583	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			372.60760	375.093	18.26	0.2417	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,130.14350	1,139.053	20.51	0.4795	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			1,081.84350	1,041.953	20.51	0.5205	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			87.74910	91.976	16.26	0.0872	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			27.83700	27.431	16.69	0.0301	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,635.63700	3,586.431	16.69	0.9699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,520.89840	3,471.552	16.08	0.9669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			30.39840	30.052	16.08	0.0331	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			505.15360	508.811	18.58	0.2921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,695.65360	1,650.311	18.58	0.7079	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			3,065.14700	3,019.680	15.42	0.9483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			425.89610	429.161	18.37	0.2602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,819.99000	1,774.273	18.38	0.7383	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			429.49000	432.773	18.38	0.2617	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			422.32020	425.568	18.35	0.2587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			444.04580	447.399	18.42	0.2677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,794.54580	1,748.899	18.42	0.7323	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			2,150.48110	2,106.695	17.61	0.8132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			259.98110	265.195	17.61	0.1868	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,826.39610	1,780.661	18.37	0.7398	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			1,186.68720	1,146.763	20.17	0.5496	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			291.27040	296.413	17.81	0.2017	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			2,081.77040	2,037.913	17.81	0.7983	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,223.77020	1,233.729	20.65	0.4921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			1,074.27020	1,035.229	20.65	0.5079	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,832.82020	1,787.068	18.35	0.7413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			245.13100	250.365	17.52	0.1794	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			993.80960	1,002.590	20.05	0.4403	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			1,214.30960	1,174.090	20.05	0.5597	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,639.25000	2,595.036	16.37	0.8993	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		108.75000	113.536	16.37	0.1007	0.00	0	30,000	
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,036.18720	1,045.263	20.17	0.4504	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,555.89900	1,511.058	18.83	0.6709	0.00	0	30,000	
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,860.32200	2,815.518	15.87	0.9275	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		69.82200	74.018	15.87	0.0725	0.00	0	911	
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		90.82590	95.389	16.16	0.0882	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,731.32590	2,686.889	16.16	0.9118	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		2,185.63100	2,141.865	17.52	0.8206	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		44.64700	48.179	15.42	0.0517	0.00	0	1,000	
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,147.88150	1,157.170	20.47	0.4757	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		1,118.38150	1,078.670	20.47	0.5243	0.00	0	1,000	
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		5,094.74100	5,046.226	20.99	0.9862	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		14.24100	14.726	20.99	0.0138	0.00	0	1,000	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		605.39900	609.558	18.83	0.3291	0.00	0	0	
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		788.77880	796.251	19.34	0.3805	0.00	0	0	
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		1,418.77880	1,377.351	19.34	0.6195	0.00	0	500	
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,945.49270	1,899.055	18.20	0.7575	0.00	0	0	
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		395.49270	397.954	18.20	0.2425	0.00	0	250	
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,259.86230	1,270.182	20.65	0.4918	0.00	0	0	
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		1,099.86230	1,061.282	20.65	0.5082	0.00	0	250	
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		71.98650	76.213	15.61	0.0736	0.00	0	500	
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,871.98650	2,827.313	15.61	0.9264	0.00	0	0	
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		101.52080	106.045	15.98	0.0945	0.00	0	0	
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,717.82080	2,673.445	15.98	0.9055	0.00	0	0	
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		2,514.15410	2,469.817	16.54	0.8731	0.00	0	0	
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		153.65410	158.217	16.54	0.1269	0.00	0	39,250	
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,586.01750	1,598.945	21.34	0.5493	0.00	0	0	
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		956.51750	920.545	21.34	0.4507	0.00	0	39,250	
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,398.57910	1,410.110	20.78	0.5018	0.00	0	0	
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		1,127.97910	1,090.909	20.78	0.4982	0.00	0	250	
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		75.21740	80.644	15.25	0.0749	0.00	0	500	
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,944.61740	2,901.444	15.25	0.9251	0.00	0	0	
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		906.82350	915.469	19.52	0.3975	0.00	0	0	
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		1,436.22350	1,396.269	19.52	0.6025	0.00	0	500	
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		2,038.32690	1,994.329	18.16	0.7572	0.00	0	0	
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		418.92690	423.528	18.16	0.2428	0.00	0	250	
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		115.73350	122.091	15.83	0.1021	0.00	0	0	
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,747.23350	2,704.991	15.83	0.8979	0.00	0	0	
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		512.03510	517.300	18.38	0.2742	0.00	0	3,950	
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,928.83510	1,885.500	18.38	0.7258	0.00	0	0	
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,546.30890	1,558.893	21.01	0.5215	0.00	0	0	
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		1,093.10890	1,057.093	21.01	0.4785	0.00	0	3,950	
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		2,113.61680	2,074.210	18.03	0.7583	0.00	0	0	
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		431.01680	440.010	18.03	0.2417	0.00	0	250	
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,542.18380	1,554.804	20.93	0.5126	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			1,144.78380	1,109.004	20.93	0.4874	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			77.22830	83.119	14.92	0.0750	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			3,009.82830	2,967.319	14.92	0.9250	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,029.97460	1,039.795	19.73	0.4143	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,442.57460	1,403.995	19.73	0.5857	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			129.36020	136.569	15.62	0.1083	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,778.26020	2,737.069	15.62	0.8917	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,643.74790	3,666.533	24.43	0.7307	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			588.94790	563.333	24.43	0.2693	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,254.55260	1,265.496	20.25	0.4532	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,353.75260	1,316.096	20.25	0.5468	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,197.53090	2,213.643	22.09	0.5965	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			936.73090	904.243	22.09	0.4035	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			5,241.38670	5,192.638	19.55	0.9819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			22.18670	22.038	19.55	0.0181	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,515.19470	3,466.432	14.78	0.9554	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			45.99470	45.832	14.78	0.0446	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,883.63160	1,841.406	18.60	0.6958	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			634.43160	640.806	18.60	0.3042	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,058.94540	1,068.763	19.74	0.4138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,478.14540	1,439.363	19.74	0.5862	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,329.36610	2,290.243	17.30	0.7989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			330.16610	339.643	17.30	0.2011	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,746.83950	2,765.294	23.01	0.6544	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			786.03950	755.894	23.01	0.3456	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			2,183.75160	2,144.754	17.91	0.7644	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			424.55160	434.154	17.91	0.2356	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,682.47040	2,700.648	22.91	0.6483	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			801.67040	771.248	22.91	0.3517	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			0.00000	2,074.442	18.17	0.7476	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			0.00000	483.842	18.17	0.2524	16,039,856.09	33,151	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,191.78700	3,212.036	23.70	0.6926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			690.98700	662.636	23.70	0.3074	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,474.04160	1,435.293	19.75	0.5850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,064.84160	1,074.693	19.75	0.4150	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			0.00000	3,952.093	24.90	0.7410	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			0.00000	552.693	24.90	0.2590	18,322,338.90	33,151	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,550.11290	1,510.730	19.46	0.6081	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			960.91290	970.130	19.46	0.3919	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,515.59880	2,533.029	22.64	0.6316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			844.79880	813.629	22.64	0.3684	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,689.31770	2,649.014	15.98	0.8705	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			170.11770	178.414	15.98	0.1295	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,681.81700	2,641.547	16.00	0.8692	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			172.61700	180.947	16.00	0.1308	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,696.83740	2,656.500	15.95	0.8718	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	13.44	Put			167.63740	175.900	15.95	0.1282	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,677.06350	1,689.193	21.11	0.5190	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			75.95380	82.471	14.50	0.0734	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			3,077.75380	3,035.171	14.50	0.9266	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,147.19320	1,157.556	19.96	0.4260	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,468.99320	1,430.256	19.96	0.5740	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			2,196.15060	2,158.048	17.91	0.7600	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			444.35060	455.348	17.91	0.2400	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,178.86350	1,141.893	21.11	0.4810	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			138.73390	146.956	15.39	0.1120	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,815.23390	2,774.256	15.39	0.8880	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,287.53700	2,248.781	17.92	0.7610	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			463.63700	475.081	17.92	0.2390	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,835.94360	1,847.716	21.39	0.5268	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,209.84360	1,171.416	21.39	0.4732	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			177.85510	187.141	15.98	0.1274	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,861.75510	2,820.841	15.98	0.8726	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			3,172.37660	3,129.585	15.10	0.9161	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			98.47660	105.885	15.10	0.0839	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,287.62630	1,298.351	20.29	0.4393	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,491.52630	1,452.050	20.29	0.5607	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			1,971.86510	1,983.141	21.60	0.5317	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,243.26510	1,203.241	21.60	0.4683	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			115.28220	130.694	15.68	0.0935	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			3,256.68220	3,220.794	15.68	0.9065	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,407.87230	1,418.516	20.54	0.4484	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,519.27230	1,478.616	20.54	0.5516	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,369.21890	2,332.199	17.93	0.7621	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			477.81890	492.099	17.93	0.2379	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			210.25270	227.354	16.48	0.1399	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,918.65270	2,884.354	16.48	0.8601	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,539.29340	4,559.995	25.81	0.7261	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			713.29340	682.195	25.81	0.2739	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			4,340.12880	4,292.823	16.97	0.9552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			56.12880	60.623	16.97	0.0448	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,790.04340	2,756.390	16.90	0.8340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			1,144.63560	1,105.023	22.22	0.4296	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,641.62270	1,600.413	20.21	0.5791	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,277.62270	1,288.213	20.21	0.4209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			276.04340	294.190	16.90	0.1660	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,637.80350	1,596.599	20.23	0.5780	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,283.80350	1,294.399	20.23	0.4220	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,645.44720	1,604.238	20.20	0.5802	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,271.44720	1,282.038	20.20	0.4198	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,350.63560	2,362.823	22.22	0.5704	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,461.32570	2,422.810	17.92	0.7636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			495.42570	509.410	17.92	0.2364	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,114.24420	2,125.330	21.79	0.5359	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,280.14420	1,238.730	21.79	0.4641	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			131.53150	143.985	15.79	0.0972	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			3,347.43150	3,307.385	15.79	0.9028	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,542.81780	1,552.404	20.78	0.4576	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,548.71780	1,505.804	20.78	0.5424	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			241.63710	256.038	16.63	0.1477	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,972.13710	2,934.038	16.63	0.8523	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			275.90330	290.961	16.93	0.1564	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			3,023.90330	2,985.461	16.93	0.8436	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			305.92920	322.586	17.11	0.1633	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			3,076.02920	3,038.086	17.11	0.8367	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,994.98620	1,949.740	19.95	0.6211	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,212.28620	1,222.140	19.95	0.3789	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,990.76540	1,945.519	19.96	0.6201	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,218.06540	1,227.919	19.96	0.3799	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,986.54900	1,941.302	19.97	0.6191	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,223.84900	1,233.702	19.97	0.3809	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			334.98030	353.093	17.24	0.1693	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			3,127.28030	3,089.593	17.24	0.8307	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			362.12620	381.380	17.36	0.1747	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			3,167.22620	3,129.780	17.36	0.8253	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			392.37440	412.947	17.47	0.1797	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			3,226.57440	3,189.147	17.47	0.8203	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,424.96230	2,382.703	19.24	0.6796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			997.46230	1,013.503	19.24	0.3204	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,420.38560	2,378.069	19.26	0.6786	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,002.88560	1,018.869	19.26	0.3214	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,429.55250	2,387.357	19.22	0.6806	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			992.05250	1,008.157	19.22	0.3194	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,122.96010	1,139.332	19.50	0.3330	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,457.46010	2,413.832	19.50	0.6670	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,587.70770	2,542.208	19.42	0.6748	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,131.50770	1,147.708	19.42	0.3252	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,596.30310	2,550.941	19.39	0.6766	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,120.10310	1,136.441	19.39	0.3234	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,591.99910	2,546.568	19.41	0.6757	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,125.79910	1,142.068	19.41	0.3243	0.00	0	0
Total \$ / R Option												47,868,339.99	116,302	7,779,919
Total \$ / R												1,069,655,771.99	183,334	8,939,276
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		15.16600		15.21270			0.0000	0.00	0	174
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		15.35060		15.39720			0.0000	0.00	0	316
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		15.54230		15.58970			0.0000	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 MAXI On	14/06/2019	Foreign Exchange Future			15.72150		15.77050			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	500
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			120,585.81260	115,782.779	26.86	0.9898	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			315.81260	182.779	26.86	0.0102	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			119,594.59070	114,791.339	26.81	0.9894	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			324.59070	191.339	26.81	0.0106	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			121,577.29320	116,774.583	26.92	0.9902	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			307.29320	174.583	26.92	0.0098	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			85,071.06870	85,946.207	21.92	0.5515	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			57,791.06870	54,006.207	21.92	0.4485	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			76,481.14600	72,207.595	20.83	0.5581	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			56,761.14600	57,147.595	20.83	0.4419	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			76,024.88970	71,758.601	20.85	0.5556	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			57,304.88970	57,698.601	20.85	0.4444	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			76,940.27140	72,659.191	20.81	0.5606	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			56,220.27140	56,599.191	20.81	0.4394	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			23,781.58470	23,651.192	18.22	0.1966	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			180,026.90610	175,149.178	18.23	0.8017	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			24,056.90610	23,919.178	18.23	0.1983	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			179,304.27120	174,419.466	18.24	0.8001	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			24,334.27120	24,189.466	18.24	0.1999	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			180,751.58470	175,881.192	18.22	0.8034	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			182,639.61070	178,066.099	18.37	0.7398	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			42,589.61070	42,916.098	18.37	0.2602	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			181,999.00170	177,427.246	18.38	0.7383	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			42,949.00170	43,277.245	18.38	0.2617	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			183,282.02170	178,706.762	18.35	0.7413	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			42,232.02170	42,556.762	18.35	0.2587	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	500
£ / R	On	17/09/2018			19.71540		19.81180			0.0000	0.00	0	30,205
£ / R	On	28/09/2018			19.75370		19.85040			0.0000	276,551.80	14	14
£ / R	On	15/10/2018			19.81560		19.91230			0.0000	0.00	0	48
£ / R	On	14/12/2018			20.03270		20.13030			0.0000	13,722,399.50	685	473,044
£ / R	On	18/03/2019			20.38400		20.48300			0.0000	0.00	0	4,932
£ / R	On	14/06/2019			20.71290		20.81520			0.0000	0.00	0	5,856
£ / R	On	16/09/2019			21.07940		21.18130			0.0000	0.00	0	10,026
Total £ / R Future											13,998,951.30	699	524,125
£ / R	On	17/09/2018		Call			1,566.14810	1,468.752	27.49	0.9864	0.00	0	0
£ / R	On	17/09/2018		Put			4.34810	3.352	27.49	0.0136	0.00	0	0
£ / R	On	17/09/2018		Call			1,556.24390	1,458.862	27.45	0.9860	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			4.44390	3.462	27.45	0.0140	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,576.05450	1,478.646	27.54	0.9868	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			4.25450	3.246	27.54	0.0132	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			2,208.87260	2,112.415	25.99	0.9791	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			8.47260	8.715	25.99	0.0209	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			2,199.04550	2,102.598	25.96	0.9787	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			8.64550	8.898	25.96	0.0213	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			2,218.70300	2,122.236	26.02	0.9795	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			8.30300	8.536	26.02	0.0205	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			165.52240	175.164	19.04	0.2482	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			997.82240	910.764	19.04	0.7518	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			2,144.15450	2,048.926	18.77	0.8646	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			133.85450	136.226	18.77	0.1354	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			2,135.39630	2,040.531	18.77	0.8633	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			135.09630	137.831	18.77	0.1367	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			2,152.92050	2,057.333	18.76	0.8659	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			132.62050	134.633	18.76	0.1341	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,706.84370	2,610.740	18.17	0.8459	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			223.84370	226.740	18.17	0.1541	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,770.35430	1,811.137	20.24	0.6084	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			813.35430	755.137	20.24	0.3916	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,468.66930	2,375.868	18.26	0.8128	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			285.66930	291.868	18.26	0.1872	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,460.91790	2,368.241	18.27	0.8117	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			287.91790	294.241	18.27	0.1883	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,476.42950	2,383.509	18.26	0.8140	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			283.42950	289.509	18.26	0.1860	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,663.63190	2,574.495	18.66	0.7686	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			478.43190	491.595	18.66	0.2314	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,656.32600	2,567.266	18.66	0.7676	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			481.12600	494.366	18.66	0.2324	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,670.95370	2,581.730	18.66	0.7696	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			475.75370	488.831	18.66	0.2304	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,982.77390	2,896.253	18.92	0.7541	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			631.47390	646.853	18.92	0.2459	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,996.99250	2,910.340	18.93	0.7558	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			625.69250	640.941	18.93	0.2442	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,989.87860	2,903.296	18.93	0.7550	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			628.57860	643.896	18.93	0.2450	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												13,998,951.30	699	525,125
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13607		0.13694			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13861		0.13949			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.14148		0.14238			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14419		0.14511			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	7,020
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			705.48270	620.106	24.24	0.9311	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			11.58270	13.006	24.24	0.0689	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			94.28300	61.740	28.28	0.2215	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			400.38300	454.640	28.28	0.7785	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,694.51380	1,607.931	37.36	0.9959	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.61380	0.831	37.36	0.0041	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,970.52670	1,882.858	16.99	0.9568	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			21.42670	21.758	16.99	0.0432	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,165.03530	1,106.406	21.22	0.7420	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			215.93530	245.307	21.22	0.2580	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,964.87160	2,877.035	23.82	0.9758	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			15.77160	15.935	23.82	0.0242	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,440.02710	2,364.301	24.57	0.8466	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			202.12710	216.302	24.57	0.1534	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,697.56460	1,635.718	24.59	0.7149	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			459.66460	487.718	24.59	0.2851	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,308.07090	3,223.519	24.55	0.9353	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			70.17090	75.519	24.55	0.0647	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,865.41750	1,809.803	19.67	0.7553	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			354.01750	390.403	19.67	0.2447	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,355.37830	1,313.972	22.18	0.5985	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			843.97830	894.572	22.18	0.4015	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,597.77490	2,523.776	17.22	0.9035	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			86.37490	104.376	17.22	0.0965	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,020
€ / R	On	11/09/2018	Foreign Exchange Future			17.54820		17.64610			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			17.57720		17.66120			0.0000	38,757,726.00	2,205	92,068
€ / R	On	25/09/2018	Foreign Exchange Future			17.60660		17.69060			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.68280		17.76720			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.91240		17.99810			0.0000	0.00	0	41,503
€ / R	On	18/03/2019	Foreign Exchange Future			18.28950		18.37570			0.0000	0.00	0	5,496
€ / R	On	14/06/2019	Foreign Exchange Future			18.64710		18.73550			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.90660		18.99490			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			19.04620		19.13310			0.0000	0.00	0	6,161
Total € / R Future												38,757,726.00	2,205	150,518
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			0.00000	0.000	22.73	0.0000	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			2,026.10000	1,928.200	22.73	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1.16810	0.710	27.54	0.0037	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	16.76	Put			8.85850	11.507	23.06	0.0521	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			910.05850	828.707	23.06	0.9479	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			2.59150	1.769	33.76	0.0072	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			589.15600	510.309	21.78	0.8362	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			37.95600	43.109	21.78	0.1638	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,411.22540	3,327.235	45.36	0.9999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			0.02540	0.035	45.36	0.0001	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,662.36810	1,577.910	27.54	0.9963	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			39.38480	44.636	21.74	0.1687	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			597.76990	518.827	21.81	0.8409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			36.56990	41.627	21.81	0.1591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,812.01370	1,727.612	28.46	0.9978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			0.81370	0.412	28.46	0.0022	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			1,901.39150	1,984.569	33.76	0.9928	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,969.10160	4,053.062	51.02	0.9992	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.30160	0.262	51.02	0.0008	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			4,161.22000	4,077.226	55.31	0.9999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.02000	0.026	55.31	0.0001	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			580.58480	501.836	21.74	0.8313	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			8.25560	6.080	22.79	0.0207	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,608.85560	1,522.680	22.79	0.9793	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			409.27050	429.969	20.04	0.4868	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			496.47050	432.769	20.04	0.5132	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			692.68900	712.356	19.83	0.4772	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			799.44280	733.158	19.79	0.5272	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			681.34280	700.758	19.79	0.4728	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			795.10470	728.946	19.81	0.5250	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			687.00470	706.546	19.81	0.4750	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			790.78900	724.756	19.83	0.5228	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2,408.38460	2,323.016	16.96	0.8628	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			162.68460	163.516	16.96	0.1372	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			141.53200	142.487	16.94	0.1228	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,517.23200	2,431.987	16.94	0.8772	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			2,400.10180	2,314.725	16.96	0.8617	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			164.40180	165.225	16.96	0.1383	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			2,391.83510	2,306.445	16.96	0.8606	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			166.13510	166.945	16.96	0.1394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,243.90810	2,162.522	16.94	0.7745	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			378.40810	385.422	16.94	0.2255	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,236.73850	2,155.660	16.95	0.7732	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			381.23850	388.560	16.95	0.2268	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,251.09650	2,169.395	16.93	0.7758	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			375.59650	382.295	16.93	0.2242	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			223.12070	225.768	16.85	0.1356	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			3,188.02070	3,102.368	16.85	0.8644	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			1,838.74410	1,868.770	19.89	0.5423	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	14/08/2019	Foreign Exchange Option	19.65	Call			1,183.64410	1,125.370	19.89	0.4577	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			3,016.17010	2,930.874	16.84	0.8462	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			261.27010	264.274	16.84	0.1538	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,426.63260	2,343.611	16.83	0.7687	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			441.73260	447.011	16.83	0.2313	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			2,090.27440	2,016.424	17.41	0.6844	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			737.17440	750.224	17.41	0.3156	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			2,084.66580	2,010.861	17.42	0.6832	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			741.56580	754.661	17.42	0.3168	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			2,095.89050	2,022.002	17.40	0.6856	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			732.79050	745.802	17.40	0.3144	0.00	0	0
Total € / R Option												0.00	0	445,856
Total € / R												38,757,726.00	2,205	596,374
AUS / R	On	17/09/2018	Foreign Exchange Future			10.75860		10.82980			0.0000	0.00	0	12,144
AUS / R	On	14/12/2018	Foreign Exchange Future			10.89520		10.96620			0.0000	0.00	0	11,469
AUS / R	On	18/03/2019	Foreign Exchange Future			11.04480		11.11610			0.0000	0.00	0	520
AUS / R	On	14/06/2019	Foreign Exchange Future			11.18930		11.26130			0.0000	0.00	0	4,929
Total AUS / R Future												0.00	0	29,062
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			331.05000	389.989	22.50	0.8774	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			33.66190	20.221	22.22	0.1327	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			313.86190	371.621	22.22	0.8673	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			32.22570	19.386	22.36	0.1276	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			322.42570	380.786	22.36	0.8724	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			30.85000	18.589	22.50	0.1226	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			215.79080	185.852	18.44	0.3011	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			739.59080	780.652	18.44	0.6989	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			220.66180	190.206	18.38	0.3070	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			724.46180	765.006	18.38	0.6930	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			218.21250	188.015	18.41	0.3040	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			732.01250	772.815	18.41	0.6960	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			959.73190	897.060	15.37	0.7403	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			193.63190	202.260	15.37	0.2597	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			952.58010	890.039	15.37	0.7375	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			196.48010	205.239	15.37	0.2625	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			945.46010	883.049	15.37	0.7346	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			199.36010	208.249	15.37	0.2654	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			507.81450	530.863	16.02	0.4264	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			754.33860	705.546	16.03	0.5711	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			513.03860	536.246	16.03	0.4289	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			763.92150	714.805	16.01	0.5762	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			502.62150	525.505	16.01	0.4238	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			759.11450	710.163	16.02	0.5736	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,062
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.70050		11.72060			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.86640		11.88710			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			2,249.44010	2,228.912	20.38	0.9815	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			8.84010	8.412	20.38	0.0185	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,239.57510	2,219.037	20.34	0.9813	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			8.97510	8.537	20.34	0.0187	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,259.30730	2,238.788	20.42	0.9818	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			8.70730	8.288	20.42	0.0182	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,286.10360	1,260.962	15.49	0.8318	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			129.00360	124.562	15.49	0.1682	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,278.22900	1,253.043	15.49	0.8296	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			131.12900	126.643	15.49	0.1704	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,294.00300	1,268.905	15.48	0.8339	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			126.90300	122.505	15.48	0.1661	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			662.95750		661.32970			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			15.57420		15.64910			0.0000	0.00	0	1,775
CHF / R	On	14/12/2018	Foreign Exchange Future			15.88640		15.96230			0.0000	0.00	0	755
CHF / R	On	18/03/2019	Foreign Exchange Future			16.23790		16.31530			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.57060		16.65040			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			22.63010	29.319	24.11	0.1218	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			632.76180	564.567	24.04	0.8744	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			23.66180	30.367	24.04	0.1256	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			623.83170	555.648	23.98	0.8705	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			24.73170	31.448	23.98	0.1295	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			641.73010	573.519	24.11	0.8782	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,789.10400	2,713.649	22.53	0.9526	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			36.80400	37.249	22.53	0.0474	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,779.45910	2,703.995	22.50	0.9522	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			37.15910	37.595	22.50	0.0478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,798.75290	2,723.305	22.56	0.9530	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			36.45290	36.905	22.56	0.0470	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			2,053.41680	1,979.466	18.60	0.8225	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			218.11680	221.566	18.60	0.1775	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			2,069.40590	1,995.452	18.61	0.8251	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			214.10590	217.552	18.61	0.1749	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			2,061.40590	1,987.454	18.61	0.8238	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			216.10590	219.554	18.61	0.1762	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,240.80290	2,170.049	18.07	0.7973	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			310.40290	319.449	18.07	0.2027	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,233.54320	2,162.881	18.08	0.7960	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			313.14320	322.281	18.08	0.2040	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,226.29940	2,155.734	18.09	0.7947	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			315.89940	325.134	18.09	0.2053	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			2.20250		2.21520			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.21910		2.23270			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.23980		2.25390			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.25980		2.27420			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			706.87790	587.799	21.47	0.8133	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			54.87790	62.799	21.47	0.1867	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			885.42040	762.911	22.48	0.8801	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			33.42040	37.911	22.48	0.1199	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			794.93080	673.893	21.98	0.8498	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			42.93080	48.893	21.98	0.1502	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			50.74380	53.556	19.73	0.0547	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			3,282.61920	3,148.891	19.53	0.9410	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			55.61920	57.891	19.53	0.0590	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			3,187.91990	3,053.571	19.33	0.9364	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			60.91990	62.571	19.33	0.0636	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			3,377.74380	3,244.557	19.73	0.9453	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			2,017.70010	1,898.583	17.01	0.7221	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			478.70010	500.583	17.01	0.2779	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			2,157.35090	2,034.912	16.96	0.7482	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			418.35090	436.912	16.96	0.2518	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			2,086.83910	1,966.026	16.98	0.7353	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			447.83910	468.026	16.98	0.2647	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,337.08250	3,207.548	17.27	0.8387	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			295.08250	309.548	17.27	0.1613	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,254.49860	3,125.666	17.22	0.8309	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			312.49860	327.666	17.22	0.1691	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,172.70790	3,044.602	17.17	0.8228	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			330.70790	346.602	17.17	0.1772	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			823.88390		887.00750			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			2.36830		2.37960			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.41680		2.42790			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.46840		2.47990			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.51790		2.52940			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			230.30320	258.088	20.59	0.5056	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			443.97430	332.589	19.03	0.6294	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			147.97430	149.589	19.03	0.3706	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			382.24270	283.302	19.81	0.5600	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			186.24270	200.302	19.81	0.4400	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			326.30320	241.088	20.59	0.4944	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			69.38230	52.768	18.79	0.0524	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,452.90210	3,323.213	18.49	0.9447	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			73.90210	55.213	18.49	0.0553	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,357.72210	3,225.805	18.18	0.9417	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			78.72210	57.805	18.18	0.0583	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,548.38230	3,420.768	18.79	0.9476	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,588.30040	2,479.845	17.01	0.7834	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			389.30040	395.844	17.01	0.2166	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,741.37970	2,628.819	16.95	0.8048	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			342.37970	344.819	16.95	0.1952	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,662.04690	2,553.721	16.98	0.7942	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			363.04690	369.721	16.98	0.2058	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,104.75770	4,025.466	17.26	0.8767	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			210.75770	246.466	17.26	0.1233	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,021.07510	3,940.985	17.25	0.8704	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			227.07510	261.985	17.25	0.1296	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,938.28260	3,857.235	17.24	0.8639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			244.28260	278.235	17.24	0.1361	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			1.93230		1.93820			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
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.95880		1.96490			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.98580		1.99210			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.01070		2.01710			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			899.77660	841.362	23.34	0.9292	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			17.77660	18.362	23.34	0.0708	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			808.45310	749.877	23.25	0.9022	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			26.45310	26.877	23.25	0.0978	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			996.71820	937.472	24.25	0.9441	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			14.71820	14.472	24.25	0.0559	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,968.86430	3,906.972	22.30	0.9779	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			19.86430	18.972	22.30	0.0221	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,870.95400	3,808.977	22.12	0.9756	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			21.95400	20.977	22.12	0.0244	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			4,066.96180	4,005.148	22.49	0.9799	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			17.96180	17.148	22.49	0.0201	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,336.94590	2,271.603	18.58	0.8009	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			315.94590	313.603	18.58	0.1991	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			2,261.39930	2,196.203	18.59	0.7890	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			340.39930	338.203	18.59	0.2110	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,413.76680	2,348.303	18.58	0.8125	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			292.76680	290.303	18.58	0.1875	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,911.33250	2,847.853	18.40	0.8192	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			340.33250	340.853	18.40	0.1808	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,833.03990	2,769.788	18.37	0.8100	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			362.03990	362.788	18.37	0.1900	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,990.60040	2,926.912	18.42	0.8282	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			319.60040	319.912	18.42	0.1718	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			0.15050		0.15100			0.0000	0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14980		0.15040			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14880		0.14880			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14820		0.14940			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	17/09/2018	Foreign Exchange Future			1.82100		1.82030			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.85040		1.84940			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.88110		1.88010			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91010		1.90910			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.86870		9.94790			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.99180		10.07130			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.12700		10.20790			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.25960		10.34020			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			104.09740	138.301	19.46	0.6088	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			123.10810	73.594	19.19	0.4213	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			95.20810	124.894	19.19	0.5787	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			117.48030	70.226	19.32	0.4061	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			99.58030	131.526	19.32	0.5939	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			111.99740	67.001	19.46	0.3912	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,178.79870	1,100.487	17.22	0.9082	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			37.49870	38.687	17.22	0.0918	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,169.47860	1,091.187	17.17	0.9066	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			38.17860	39.387	17.17	0.0934	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,188.13070	1,109.800	17.26	0.9097	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			36.83070	38.000	17.26	0.0903	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			896.80030	826.684	16.41	0.7203	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			208.90030	219.684	16.41	0.2797	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			889.89340	819.950	16.41	0.7173	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			211.99340	222.950	16.41	0.2827	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			883.01980	813.251	16.41	0.7143	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			215.11980	226.251	16.41	0.2857	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			832.30790	776.167	16.90	0.6189	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			412.10790	436.567	16.90	0.3811	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			827.06540	771.101	16.91	0.6162	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			416.86540	441.501	16.91	0.3838	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			837.58300	781.263	16.88	0.6216	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			407.38300	431.663	16.88	0.3784	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.38740		1.39220			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.39710		1.40000			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.40820		1.41320			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.42060		1.42420			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			222.00000	174.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			122.00000	74.000		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			322.00000	274.000		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			1,400.00000	1,371.000		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			1,300.00000	1,271.000		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			1,500.00000	1,471.000		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			732.00000	682.000		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			632.00000	582.000		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			832.00000	782.000		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			1,042.00000	1,006.000		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			942.00000	906.000		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			1,142.00000	1,106.000		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			1.30000		1.30230			0.0000	327,600.00	252	500
Total QUANTO £ / \$ Future												327,600.00	252	500
Total QUANTO £ / \$												327,600.00	252	500
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.15900		1.16090			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			7.34910	0.13596	7.30250			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.13596	0.68030	0.693	38.45	0.0007	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13596	13,075.68030	12,609.693	38.45	0.9993	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13596	0.64180	0.653	38.53	0.0007	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13596	13,175.64180	12,709.653	38.53	0.9993	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13596	0.72110	0.737	38.37	0.0008	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13596	12,975.72110	12,509.737	38.37	0.9992	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 / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13596	9.48570	10.735	35.03	0.0098	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13596	8,684.48570	8,219.735	35.03	0.9902	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			11.00940		11.03260			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			11.16130		11.18420			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.32770		11.35080			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.48540		11.51110			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			1,033.34590	1,009.701	27.03	0.9974	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.74590	0.301	27.03	0.0026	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			1,023.38110	999.725	26.98	0.9972	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.78110	0.325	26.98	0.0028	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			1,043.31240	1,019.679	27.09	0.9976	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.71240	0.279	27.09	0.0024	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,830.32170	1,807.572	19.64	0.9644	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			16.12170	16.272	19.64	0.0356	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,820.61160	1,797.829	19.60	0.9639	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			16.41160	16.529	19.60	0.0361	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,840.03630	1,817.319	19.68	0.9650	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			15.83630	16.019	19.68	0.0350	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			1,174.83990	1,148.745	16.45	0.7972	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			164.03990	161.045	16.45	0.2028	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,167.37730	1,141.281	16.46	0.7948	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			166.57730	163.581	16.46	0.2052	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			1,182.32700	1,156.234	16.45	0.7996	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			161.52700	158.534	16.45	0.2004	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			130.63710	130.613	16.16	0.1472	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,647.86450	1,622.165	16.15	0.8562	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			126.76450	126.765	16.15	0.1438	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,639.79050	1,614.078	16.16	0.8545	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			128.69050	128.678	16.16	0.1455	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,631.73710	1,606.013	16.16	0.8528	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.33950		2.34860			0.0000	0.00	0	6,000
TRY / R	On	14/12/2018	Foreign Exchange Future			2.24260		2.25200			0.0000	0.00	0	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.12960		2.13940			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.02740		2.03630			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 TRY / R Future												0.00	0	12,000
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.18520	0.012	78.93	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,011.58520	1,020.512	78.93	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.17070	0.011	78.93	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,021.57070	1,030.511	78.93	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.20100	0.014	78.93	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,001.60100	1,010.514	78.93	0.9998	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			13.15360	10.750	34.77	0.0663	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			731.15360	738.150	34.77	0.9337	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			12.62750	10.295	34.77	0.0639	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			740.62750	747.695	34.77	0.9361	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			13.69990	11.224	34.77	0.0688	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			721.69990	728.624	34.77	0.9312	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			45.17140	41.598	32.61	0.1725	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			635.77140	641.998	32.61	0.8275	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			44.34860	40.821	32.71	0.1695	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			644.94860	651.221	32.71	0.8305	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			46.01570	42.394	32.51	0.1756	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			626.61570	632.794	32.51	0.8244	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.19450	6.574	32.14	0.0326	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,500.89450	1,509.174	32.14	0.9674	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			7.01560	6.408	32.14	0.0318	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,510.71560	1,519.008	32.14	0.9682	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			7.37780	6.745	32.14	0.0333	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,491.07780	1,499.345	32.14	0.9667	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.46210		1.46850			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.39180		1.39860			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.32360		1.32950			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.26830		1.27510			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 074 871 709.30	70,188	1,921,156
Total Options												47 868 339.99	116,302	8,226,775
Grand Total:												1,122,740,049.29	186,490	10,147,931