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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/08/2018 Foreign Exchange Future			14.19920		14.31240			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			14.19920		14.31420			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			14.20470		14.31970			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			14.21010		14.32520			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.21930		14.33450			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.22480		14.34000			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.23030		14.34560			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.23570		14.35110			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			14.23760		14.35290			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.24860		14.36400			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.25590		14.37140			0.0000	1,539,851,038.50	108,015	506,639
\$ / R On 25/09/2018 Foreign Exchange Future			14.27060		14.38630			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.27620		14.39190			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			14.28350		14.39930			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.30200		14.41790			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.31120		14.42720			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.32060		14.43680			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.32630		14.44250			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.33380		14.45020			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.33750		14.45400			0.0000	4,358,600.00	304	3,746
\$ / R On 01/11/2018 Foreign Exchange Future			14.33940		14.45590			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	05/11/2018	Foreign Exchange Future			14.34690		14.46360			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.36190		14.47880			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.36750		14.48460			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			14.39190		14.50920			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.39380		14.51110			0.0000	4,418,896.60	307	3,504
\$ / R	On	11/12/2018	Foreign Exchange Future			14.41440		14.53200			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.42010		14.53770			0.0000	76,138,128.00	5,280	103,360
\$ / R	On	21/12/2018	Foreign Exchange Future			14.43320		14.55090			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.45200		14.56990			0.0000	4,465,668.00	309	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			14.45570		14.57370			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.48570		14.60400			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.50830		14.62680			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.51010		14.62870			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.53450		14.65330			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.56280		14.68220			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.59690		14.71700			0.0000	0.00	0	9,325
\$ / R	On	27/03/2019	Foreign Exchange Future			14.61390		14.73440			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.61770		14.73820			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.62530		14.74590			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.67820		14.80000			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.73720		14.86030			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.74290		14.86620			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.76400		14.88770			0.0000	7,382,000.00	500	17,410
\$ / R	On	28/06/2019	Foreign Exchange Future			14.79070		14.91510			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.79650		14.92100			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.80030		14.92490			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.85390		14.97970			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.85580		14.98160			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.87870		15.00510			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.91530		15.04290			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.92180		15.04960			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.95260		15.08120			0.0000	44,409,222.00	2,970	10,035
\$ / R	On	30/09/2019	Foreign Exchange Future			14.98340		15.11280			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.98780		15.11730			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.05160		15.18270			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.11540		15.24810			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.12200		15.25490			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.14610		15.27970			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.18570		15.32030			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.19010		15.32480			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.25390		15.39020			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.32210		15.46020			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			15.39020		15.53010			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.44960		15.59100			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.52440		15.66770			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.54640		15.69020			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			15.64750		15.79400			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.76100		15.91080			0.0000	0.00	0	0
Total \$ / R Future												1,681,023,553.10	117,685	769,363
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			7.40020	1.340	40.23	0.0128	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			769.80020	650.540	40.23	0.9872	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			1,133.70460	1,019.404	49.38	0.9981	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			1.30460	0.204	49.38	0.0019	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			5.13950	0.805	41.84	0.0078	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			847.53950	730.005	41.84	0.9922	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			1.58240	0.243	48.34	0.0023	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			1,093.98240	979.443	48.34	0.9977	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			886.67250	769.857	42.88	0.9937	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			4.27250	0.657	42.88	0.0063	0.00	0	106
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Call			551.06220	430.691	30.87	0.8492	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Put			36.86220	31.491	30.87	0.1508	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Call			250.81950	133.373	26.05	0.5038	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Put			136.61950	134.173	26.05	0.4962	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			1,170.54620	1,050.891	36.88	0.9896	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			6.34620	1.691	36.88	0.0104	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			973.73660	853.909	35.52	0.9733	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			9.53660	4.709	35.52	0.0267	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Call			730.99900	613.631	33.29	0.9256	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Put			16.79900	14.431	33.29	0.0744	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			4.13840	0.486	38.44	0.0032	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			1,398.33840	1,279.686	38.44	0.9968	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			17.55530	18.113	26.33	0.0818	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			777.25530	662.813	26.33	0.9182	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			14.26940	9.189	26.53	0.0381	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			1,129.46940	1,009.289	26.53	0.9619	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			18.52330	12.635	22.41	0.0480	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,123.02330	1,001.936	22.41	0.9520	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			89.04140	48.927	26.92	0.1327	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			854.54140	929.627	26.92	0.8673	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			62.74200	60.529	20.78	0.1731	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			752.74200	635.329	20.78	0.8269	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			359.59160	269.315	22.99	0.4957	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			269.59160	294.515	22.99	0.5043	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,735.83640	1,837.181	30.06	0.9663	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			637.21740	523.455	21.32	0.7524	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,240.98120	2,349.978	31.77	0.9858	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			10.98120	4.778	31.77	0.0142	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			25.83640	11.981	30.06	0.0337	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			364.04460	401.290	23.80	0.5947	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			284.04460	206.090	23.80	0.4053	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,352.57780	1,237.056	24.20	0.9599	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	31/08/2018	Foreign Exchange Option	13.00	Put			12.57780	12.255	24.20	0.0401	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			97.21740	98.655	21.32	0.2476	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			4.33950	3.417	25.18	0.0116	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,879.93950	1,763.717	25.18	0.9884	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			969.73440	852.035	20.57	0.8757	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			48.63440	46.335	20.57	0.1243	0.00	0	10,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			49.87770	47.467	20.54	0.1269	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			960.97770	843.167	20.54	0.8731	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			38.12590	37.445	20.83	0.1014	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			1,071.02590	955.045	20.83	0.8986	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			157.65460	166.838	21.30	0.3204	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			610.55460	504.438	21.30	0.6796	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,282.66600	1,168.108	21.42	0.9403	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			956.45440	839.281	20.50	0.8662	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			19.76600	20.508	21.42	0.0597	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			125.84640	131.541	21.00	0.2720	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			678.74640	569.142	21.00	0.7280	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,463.76550	1,349.707	21.90	0.9628	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			10.86550	12.107	21.90	0.0372	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			53.55440	51.681	20.50	0.1338	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			42.22600	44.289	20.02	0.1095	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,106.22600	992.889	20.02	0.8905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,899.60310	1,782.153	21.18	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			8.20310	6.253	21.18	0.0183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,702.05420	1,584.450	19.97	0.9746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			10.65420	8.550	19.97	0.0254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			37.73090	37.114	19.42	0.0921	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,209.13090	1,093.014	19.42	0.9079	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,998.62770	1,881.273	21.78	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			7.22770	5.373	21.78	0.0156	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			20.28000	19.437	19.14	0.0539	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,391.68000	1,275.337	19.14	0.9461	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,505.41090	1,388.517	18.98	0.9626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			14.01090	12.617	18.98	0.0374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,201.40000	6,085.900	32.09	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	32.09	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,800.73520	1,683.199	20.57	0.9785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			9.33520	7.299	20.57	0.0215	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,978.81160	1,861.437	21.66	0.9839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			7.41160	5.537	21.66	0.0161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,191.36970	1,075.310	19.44	0.9033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			39.96970	39.410	19.44	0.0967	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			104.51450	107.713	20.03	0.2115	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			875.91450	763.613	20.03	0.7885	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			604.62210	504.819	21.08	0.6231	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			233.22210	248.919	21.08	0.3769	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			844.64730	905.296	24.48	0.7400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			216.04730	161.196	24.48	0.2600	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			623.49800	671.902	23.40	0.6532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			294.89800	227.802	23.40	0.3468	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			469.46290	380.190	21.74	0.5157	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			348.06290	374.290	21.74	0.4843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,422.63980	2,522.600	29.09	0.9623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			34.03980	18.500	29.09	0.0377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,299.35070	1,183.054	19.28	0.9287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			27.95070	27.154	19.28	0.0713	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			323.01350	347.003	21.61	0.4631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			494.41350	402.903	21.61	0.5369	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			119.23200	124.268	20.19	0.2346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			830.63200	720.168	20.19	0.7654	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			491.13980	530.592	22.66	0.5835	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			362.53980	286.492	22.66	0.4165	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			249.79670	189.559	23.99	0.2980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			738.39670	793.659	23.99	0.7020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			247.21910	187.396	24.03	0.2951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			745.81910	801.496	24.03	0.7049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			252.40280	191.747	23.95	0.3008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			731.00280	785.847	23.95	0.6992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,833.97270	1,924.740	27.74	0.9227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			65.37270	40.640	27.74	0.0773	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,534.83560	1,417.178	18.94	0.9660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			13.43560	11.278	18.94	0.0340	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,372.17430	3,256.435	28.97	0.9985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.77430	0.535	28.97	0.0015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,429.12850	1,312.795	19.09	0.9521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			17.72850	16.895	19.09	0.0479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			955.24560	1,020.802	24.94	0.7741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			186.64560	136.702	24.94	0.2259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,879.81620	1,762.348	21.06	0.9811	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			8.41620	6.448	21.06	0.0189	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,771.10970	1,653.551	20.39	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			9.70970	7.651	20.39	0.0226	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,677.12810	1,764.630	27.37	0.9061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			78.52810	50.530	27.37	0.0939	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,741.40530	1,830.294	27.53	0.9133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			72.80530	46.194	27.53	0.0867	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,731.63670	1,614.051	20.15	0.9758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			10.23670	8.151	20.15	0.0242	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			116.59830	121.398	20.16	0.2307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			837.99830	727.298	20.16	0.7693	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			780.18740	671.501	20.37	0.7375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			138.78740	145.601	20.37	0.2625	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	17.02	Put			2,674.74590	2,777.488	29.66	0.9721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			26.14590	13.388	29.66	0.0279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,070.00310	954.574	19.64	0.8671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			58.60310	58.674	19.64	0.1329	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,778.33140	1,867.986	27.61	0.9172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			69.73140	43.886	27.61	0.0828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,624.82130	2,508.090	25.60	0.9940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			3.42130	2.190	25.60	0.0060	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,164.91720	1,048.956	19.49	0.8962	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			43.51720	43.056	19.49	0.1038	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,974.28230	2,067.647	28.07	0.9350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			55.68230	33.547	28.07	0.0650	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			49.95640	49.702	19.55	0.1165	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,121.35640	1,005.602	19.55	0.8835	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,873.98800	2,757.467	27.11	0.9958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.58800	1.567	27.11	0.0042	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,525.23430	2,408.411	24.99	0.9931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			3.83430	2.511	24.99	0.0069	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,375.96270	2,258.994	24.08	0.9914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			4.56270	3.094	24.08	0.0086	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,674.63350	2,557.946	25.90	0.9944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.23350	2.047	25.90	0.0056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,774.29120	2,657.689	26.50	0.9952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			2.89120	1.789	26.50	0.0048	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,077.94340	1,960.669	22.27	0.9863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			6.54340	4.769	22.27	0.0137	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,893.87070	2,777.426	27.23	0.9959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.47070	1.526	27.23	0.0041	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			12.03160	9.887	19.43	0.0296	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,613.43160	1,495.787	19.43	0.9704	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			83.04680	84.260	19.83	0.1761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			954.44680	840.160	19.83	0.8239	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			12.53680	10.384	19.24	0.0312	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,583.93680	1,466.284	19.24	0.9688	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			6.15370	4.430	22.57	0.0127	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,127.55370	2,010.330	22.57	0.9873	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,475.46150	2,358.591	24.69	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			4.06150	2.691	24.69	0.0074	0.00	0	3,000
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,795.17540	1,882.254	27.12	0.8958	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			91.47540	62.854	27.12	0.1042	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,427.83210	1,307.338	18.73	0.9274	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			35.93210	31.138	18.73	0.0726	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			189.12400	200.095	20.37	0.2980	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			801.02400	696.295	20.37	0.7020	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			532.60120	444.617	21.60	0.5248	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			390.70120	418.417	21.60	0.4752	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,461.84370	2,558.908	28.73	0.9410	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			53.74370	35.108	28.73	0.0590	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,945.63580	2,034.575	27.44	0.9025	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			87.53580	60.776	27.44	0.0975	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			557.45430	598.180	22.51	0.5762	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			409.35430	334.380	22.51	0.4238	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			195.98490	207.547	20.43	0.3054	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			787.88490	683.747	20.43	0.6946	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			27.36880	20.397	18.92	0.0483	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,666.66880	1,543.897	18.92	0.9517	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			146.84480	150.879	19.63	0.2232	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,054.74480	942.879	19.63	0.7768	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			118.81380	120.009	19.27	0.1835	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,196.01380	1,081.209	19.27	0.8165	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			335.99930	357.748	20.44	0.3824	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			772.79930	678.348	20.44	0.6176	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,333.68750	1,216.924	18.95	0.8485	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			96.88750	96.324	18.95	0.1515	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			599.08980	638.176	21.65	0.5279	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			551.58980	474.476	21.65	0.4721	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			988.23310	1,045.141	23.00	0.6622	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			378.43310	318.942	23.00	0.3378	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			682.21030	596.409	20.93	0.5444	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			478.21030	508.909	20.93	0.4556	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			724.00050	769.086	21.99	0.5693	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			508.00050	436.586	21.99	0.4307	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,530.85540	1,412.468	18.64	0.8810	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			76.85540	74.968	18.64	0.1190	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			326.60450	346.994	20.18	0.3610	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			850.60450	754.494	20.18	0.6390	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			274.11110	290.686	19.88	0.3221	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			928.11110	828.186	19.88	0.6779	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,670.34040	2,763.737	27.50	0.9007	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			104.34040	81.237	27.50	0.0993	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,165.04410	2,251.070	26.33	0.8596	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			149.04410	118.570	26.33	0.1404	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			60.52350	54.912	18.78	0.0910	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,706.42350	1,584.312	18.78	0.9090	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,475.57140	2,565.878	26.83	0.8799	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			129.17140	102.778	26.83	0.1201	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			17.04710	16.791	21.24	0.0289	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,580.64710	2,463.691	21.24	0.9711	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			910.62660	812.731	19.93	0.6594	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			307.02660	325.830	19.93	0.3406	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			873.84510	924.546	22.18	0.5997	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			492.64510	426.446	22.18	0.4003	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	16/11/2018	Foreign Exchange Option	10.83	Call			3,660.65350	3,543.154	24.24	0.9908	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			6.05350	5.654	24.24	0.0092	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			136.72390	139.171	18.82	0.1790	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,401.32390	1,286.671	18.82	0.8210	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			13.12050	14.263	21.24	0.0237	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,827.72050	2,711.763	21.24	0.9763	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			212.10110	220.761	18.95	0.2408	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,261.30110	1,152.661	18.95	0.7592	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			448.68610	476.691	20.11	0.3989	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			879.78610	790.491	20.11	0.6011	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			795.21190	710.915	20.49	0.5580	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			534.11190	567.115	20.49	0.4420	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,381.72580	2,466.974	25.76	0.8391	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,036.36830	939.275	19.49	0.6738	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,937.99910	3,030.607	26.93	0.8823	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			139.09910	114.406	26.93	0.1177	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			192.82580	160.774	25.76	0.1609	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			874.24520	923.513	21.77	0.5743	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			565.34520	497.313	21.77	0.4257	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,621.09650	1,502.924	18.34	0.8579	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			109.99650	109.124	18.34	0.1421	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			325.26830	345.475	19.49	0.3262	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			0.00000	942.696	19.48	0.6585	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			0.00000	388.296	19.48	0.3415	2,912,218.50	7,500	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			0.00000	1,122.191	22.12	0.6157	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			0.00000	456.591	22.12	0.3843	3,424,435.50	7,500	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			286.89230	301.589	19.07	0.2895	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,168.89230	1,065.989	19.07	0.7105	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,529.17030	1,598.054	23.49	0.7140	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			371.17030	322.454	23.49	0.2860	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			420.72810	367.893	23.03	0.3171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,470.17310	2,355.622	19.18	0.9492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			32.47310	35.522	19.18	0.0508	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,121.42830	1,178.233	22.25	0.6253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			509.12830	448.333	22.25	0.3747	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,089.58180	993.092	19.33	0.6757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			341.88180	362.992	19.33	0.3243	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,546.03060	2,431.606	19.28	0.9544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			28.33060	31.506	19.28	0.0456	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,485.72280	1,373.702	18.50	0.8067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			168.02280	173.602	18.50	0.1933	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			338.13670	358.707	19.31	0.3218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,095.83670	998.807	19.31	0.6782	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			848.81950	896.036	21.39	0.5482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			636.51950	566.136	21.39	0.4518	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			754.80030	798.309	21.07	0.5163	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	14.60	Call			692.50030	618.409	21.07	0.4837	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,516.66170	1,584.787	23.41	0.7076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			384.36170	334.887	23.41	0.2924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			660.25620	699.487	20.73	0.4807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			757.95620	679.587	20.73	0.5193	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			494.68840	525.216	20.06	0.4078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			902.38840	815.316	20.06	0.5922	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			767.05400	811.063	21.11	0.5206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			684.75400	611.163	21.11	0.4794	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,876.19030	1,758.185	18.39	0.8870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			88.49030	88.085	18.39	0.1130	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,660.65580	2,546.326	19.43	0.9613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			22.95580	26.226	19.43	0.0387	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			760.91620	804.673	21.09	0.5185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			688.61620	614.773	21.09	0.4815	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,805.17320	2,690.830	19.61	0.9687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			17.47320	20.730	19.61	0.0313	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			243.46960	254.798	18.87	0.2550	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,281.16960	1,174.898	18.87	0.7450	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,565.06810	2,450.666	19.31	0.9556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			27.36810	30.566	19.31	0.0444	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,982.24540	1,865.244	18.54	0.9015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			74.54540	75.144	18.54	0.0985	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			432.50710	459.463	19.78	0.3761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			970.20710	879.563	19.78	0.6239	263,868.90	300	20,710
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,578.95870	1,464.981	18.35	0.8310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			141.25870	144.881	18.35	0.1690	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,015.70200	1,068.903	21.92	0.5978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			553.40200	489.003	21.92	0.4022	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,208.85220	2,093.390	18.84	0.9271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			51.15220	53.290	18.84	0.0729	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			907.48170	956.886	21.58	0.5666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			605.18170	536.987	21.58	0.4334	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			345.65520	367.308	19.35	0.3268	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,083.35520	987.408	19.35	0.6732	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			124.17410	123.585	18.21	0.1498	0.00	0	130,670
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,661.87410	1,543.685	18.21	0.8502	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			175.22150	181.338	18.54	0.1996	0.00	0	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,462.92150	1,351.438	18.54	0.8004	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			940.77350	991.378	21.69	0.5765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			588.47350	521.478	21.69	0.4235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			61.49180	62.983	18.70	0.0844	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,099.19180	1,983.083	18.70	0.9156	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			409.78190	435.385	19.67	0.3638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			997.48190	905.485	19.67	0.6362	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,872.03670	2,961.905	26.34	0.8637	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	17.24	Call			169.73670	142.005	26.34	0.1363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,695.51390	1,575.816	18.16	0.8575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			117.81390	115.716	18.16	0.1425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			163.33720	168.569	18.48	0.1892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,501.03720	1,388.669	18.48	0.8108	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,744.49030	1,816.600	23.99	0.7446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			332.19030	286.700	23.99	0.2554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,912.06150	2,797.472	19.75	0.9734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			14.36150	17.372	19.75	0.0266	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			526.36240	464.047	22.12	0.3854	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,078.66240	1,133.947	22.12	0.6146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			532.24520	469.471	22.07	0.3891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,064.54520	1,119.371	22.07	0.6109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			892.34490	805.827	20.11	0.5874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			504.64490	535.727	20.11	0.4126	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,711.40190	1,783.256	23.92	0.7395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			339.10190	293.356	23.92	0.2605	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			529.29340	466.752	22.09	0.3873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,071.59340	1,126.652	22.09	0.6127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,352.15220	1,416.102	22.94	0.6768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			429.85220	376.202	22.94	0.3232	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			843.65580	759.939	20.32	0.5635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			555.95580	589.839	20.32	0.4365	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,662.09790	1,733.560	23.81	0.7317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			349.79790	303.660	23.81	0.2683	0.00	0	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,212.72430	1,108.886	19.00	0.7217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			275.02430	288.786	19.00	0.2783	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			881.20680	929.644	21.50	0.5585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			618.90680	549.744	21.50	0.4415	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			887.36170	801.124	20.13	0.5850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			509.66170	541.024	20.13	0.4150	0.00	0	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			626.37650	663.935	20.60	0.4670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			784.07650	704.035	20.60	0.5330	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,703.96520	1,583.905	18.15	0.8593	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			116.26520	113.805	18.15	0.1407	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,114.74770	1,016.120	19.24	0.6856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			327.04770	346.020	19.24	0.3144	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			816.94600	862.936	21.28	0.5377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			654.64600	583.036	21.28	0.4623	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,329.30610	2,214.365	19.00	0.9382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			41.60610	44.265	19.00	0.0618	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			917.64720	829.743	20.00	0.5995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			479.94720	509.643	20.00	0.4005	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,786.08880	1,858.515	24.08	0.7508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			323.78880	278.615	24.08	0.2492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,376.05100	2,261.263	19.06	0.9420	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	12.20	Put			38.35100	41.163	19.06	0.0580	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			609.76240	646.468	20.54	0.4600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			797.46240	716.569	20.54	0.5400	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,022.62430	1,076.062	21.95	0.5997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			550.32430	486.162	21.95	0.4003	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,367.56210	1,431.921	22.99	0.6799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			425.26210	372.021	22.99	0.3201	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,140.32180	1,039.603	19.16	0.6954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			312.62180	329.503	19.16	0.3046	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			598.80500	634.948	20.49	0.4554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			806.50500	725.048	20.49	0.5446	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,937.82390	1,820.426	18.48	0.8957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			80.12390	80.326	18.48	0.1043	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,146.77640	1,045.549	19.14	0.6979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			309.07640	325.449	19.14	0.3021	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,316.31720	1,208.902	18.81	0.7564	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			228.61720	238.802	18.81	0.2436	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,540.62950	1,609.326	23.48	0.7118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			378.32950	329.426	23.48	0.2882	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,383.02810	1,447.793	23.03	0.6829	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			801.20350	846.000	21.09	0.5246	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			692.10350	619.200	21.09	0.4754	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			170.49050	176.486	18.42	0.1920	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,521.39050	1,409.686	18.42	0.8080	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			857.94950	904.957	21.27	0.5432	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			658.84950	588.157	21.27	0.4568	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,446.17600	1,336.349	18.55	0.7872	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			195.27600	203.149	18.55	0.2128	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,707.40160	1,590.940	18.02	0.8432	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			137.50160	138.940	18.02	0.1568	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			561.65580	594.830	19.98	0.4235	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			911.55580	826.830	19.98	0.5765	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			897.21100	813.307	20.04	0.5697	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			577.31100	611.307	20.04	0.4303	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,183.69270	3,276.389	26.60	0.8668	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			173.59270	148.389	26.60	0.1332	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,590.07910	2,674.474	25.24	0.8259	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			229.97910	196.474	25.24	0.1741	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			616.20890	549.971	21.50	0.4231	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			1,006.30890	1,057.971	21.50	0.5769	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			365.99890	388.013	19.10	0.3261	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,135.89890	1,040.013	19.10	0.6739	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			122.06180	124.176	18.06	0.1422	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,795.76180	1,679.876	18.06	0.8578	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			94.93650	100.430	17.97	0.1147	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,038.93650	1,926.130	17.97	0.8853	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			152.04790	158.433	17.93	0.1606	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,828.84790	1,716.733	17.93	0.8394	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,792.09780	1,679.962	17.96	0.8310	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			163.39780	169.862	17.96	0.1690	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			686.92120	725.664	20.08	0.4466	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			935.62120	855.764	20.08	0.5534	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			995.26140	912.282	19.82	0.5798	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			616.56140	652.182	19.82	0.4202	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,156.78830	1,210.963	21.48	0.5840	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			655.48830	591.063	21.48	0.4160	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			122.50260	129.106	17.86	0.1365	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,961.20260	1,849.206	17.86	0.8635	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,148.98470	1,202.106	21.31	0.5705	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			702.28470	636.606	21.31	0.4295	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,864.27100	1,755.597	17.81	0.8241	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			182.07100	192.797	17.81	0.1759	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,278.64530	1,334.036	21.44	0.5876	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			690.84530	626.836	21.44	0.4124	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			796.36530	838.108	20.13	0.4626	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			958.56530	880.908	20.13	0.5374	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			143.90430	154.351	17.62	0.1489	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,996.10430	1,887.151	17.62	0.8511	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,078.87170	995.331	19.62	0.5881	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			646.67170	682.531	19.62	0.4119	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,697.18530	2,582.666	16.26	0.9439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			40.18530	45.766	16.26	0.0561	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,398.65980	4,278.058	20.92	0.9871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			11.65980	11.158	20.92	0.0129	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,229.69900	1,139.634	19.08	0.6306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			562.69900	592.734	19.08	0.3694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,939.31950	2,823.356	15.88	0.9643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			22.31950	26.456	15.88	0.0357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,095.61800	1,984.874	17.30	0.8593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			138.61800	147.974	17.30	0.1407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			325.76790	339.935	18.23	0.2567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,592.76790	1,486.835	18.23	0.7433	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,234.97520	3,116.025	16.49	0.9740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			17.97520	19.125	16.49	0.0260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,243.04250	1,295.672	21.12	0.5667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			760.04250	692.572	21.12	0.4333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,996.65160	2,879.970	15.79	0.9681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			19.65160	23.070	15.79	0.0319	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			790.00910	829.268	19.89	0.4487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,027.00910	946.168	19.89	0.5513	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			690.30330	725.690	19.55	0.4161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,107.30330	1,022.590	19.55	0.5839	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,400.32990	1,300.678	18.59	0.6878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			433.32990	453.778	18.59	0.3122	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,083.06230	1,131.155	20.71	0.5297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			840.06230	768.055	20.71	0.4703	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,334.43770	1,237.575	18.73	0.6670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			477.43770	500.675	18.73	0.3330	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,586.05570	1,480.314	18.24	0.7415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			329.05570	343.414	18.24	0.2585	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,418.65970	1,476.088	21.54	0.6025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			685.65970	622.988	21.54	0.3975	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,222.56690	1,274.640	21.07	0.5622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			769.56690	701.540	21.07	0.4378	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,484.24050	1,543.201	21.70	0.6147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			661.24050	600.101	21.70	0.3853	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,334.48040	2,222.259	16.87	0.8995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			87.48040	95.359	16.87	0.1005	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,910.72340	1,801.070	17.65	0.8215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			193.72340	204.170	17.65	0.1785	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,300.58960	2,188.582	16.93	0.8943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			93.58960	101.682	16.93	0.1057	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,311.09080	1,216.289	18.80	0.6593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			494.09080	519.389	18.80	0.3407	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			726.24040	660.782	21.30	0.4172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,319.24040	1,373.882	21.30	0.5828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,116.62090	1,031.473	19.51	0.5876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			679.62090	714.573	19.51	0.4124	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,726.80150	2,806.135	24.11	0.7746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			363.80150	323.035	24.11	0.2254	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			723.25230	657.975	21.32	0.4157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,326.25230	1,381.075	21.32	0.5843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			720.27820	655.187	21.33	0.4143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,333.27820	1,388.286	21.33	0.5857	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			53.00440	63.283	16.38	0.0719	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,577.40440	2,467.183	16.38	0.9281	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			198.52890	211.932	17.60	0.1802	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,936.72890	1,829.632	17.60	0.8198	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			911.71130	954.356	20.16	0.4773	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			979.91130	902.056	20.16	0.5227	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,162.05270	1,076.055	19.40	0.5960	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			673.85270	708.355	19.40	0.4040	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,412.12300	1,468.114	21.41	0.5933	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			720.32300	655.814	21.41	0.4067	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			214.33300	227.369	17.63	0.1887	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,910.23300	1,802.669	17.63	0.8113	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,558.13430	1,615.323	21.38	0.5993	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			748.13430	683.523	21.38	0.4007	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		375.26230	388.350	18.08	0.2642	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,685.26230	1,576.550	18.08	0.7358	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,039.70390	1,082.778	20.18	0.4918	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		999.70390	920.978	20.18	0.5082	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,249.45420	1,159.718	19.15	0.6042	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		699.45420	731.518	19.15	0.3958	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		192.51860	206.497	17.17	0.1700	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,072.51860	1,964.697	17.17	0.8300	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,015.07930	1,906.824	17.33	0.8172	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		215.07930	228.624	17.33	0.1828	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,168.37190	1,212.669	20.27	0.5044	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		1,018.67190	939.869	20.27	0.4956	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,334.07110	1,241.576	19.01	0.6114	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		723.77110	754.376	19.01	0.3886	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,704.76310	1,762.619	21.43	0.6048	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		775.06310	709.819	21.43	0.3952	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		278.13680	288.785	17.43	0.2072	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,998.43680	1,885.985	17.43	0.7928	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,094.32470	1,981.170	17.12	0.8154	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		234.02470	243.970	17.12	0.1846	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		58.13120	63.280	15.22	0.0678	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,784.33120	2,666.180	15.22	0.9322	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,686.81250	2,569.730	15.48	0.9154	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		79.11250	85.730	15.48	0.0846	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		914.87480	952.287	19.53	0.4366	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,222.57480	1,136.287	19.53	0.5634	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,308.70380	2,195.179	16.52	0.8527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		797.07270	830.113	19.16	0.4043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,310.21180	1,219.756	19.18	0.5941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		802.51180	835.756	19.18	0.4059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		791.65110	824.481	19.15	0.4028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		824.43730	858.512	19.25	0.4121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,292.13730	1,202.512	19.25	0.5879	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,568.64210	1,463.620	18.39	0.6743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		560.94210	579.620	18.39	0.3257	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,314.77270	1,224.113	19.16	0.5957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		854.85560	785.342	21.08	0.4220	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		604.25320	624.792	18.50	0.3418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,511.95320	1,408.792	18.50	0.6582	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,806.18290	1,865.068	21.52	0.6124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		773.88290	709.068	21.52	0.3876	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,319.35110	1,228.481	19.15	0.5972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		539.96400	557.735	18.33	0.3177	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,537.68280	1,590.565	20.97	0.5696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		875.38280	804.565	20.97	0.4304	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,966.14150	1,856.495	17.61	0.7759	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			318.44150	332.495	17.61	0.2241	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,587.15560	1,641.342	21.08	0.5780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,126.09980	1,043.655	19.92	0.5279	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,141.13870	2,029.429	17.03	0.8176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			233.43870	245.429	17.03	0.1824	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			280.60450	293.788	17.36	0.2063	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,038.30450	1,927.788	17.36	0.7937	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,597.66400	1,491.735	18.33	0.6823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			171.00380	181.179	16.52	0.1473	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,717.36000	1,774.428	21.34	0.5990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			805.06000	738.428	21.34	0.4010	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,219.11600	4,098.838	18.79	0.9755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			21.41600	24.838	18.79	0.0245	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,058.39980	1,099.655	19.92	0.4721	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,840.79070	1,899.259	21.48	0.6100	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			795.89070	729.959	21.48	0.3900	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			247.00570	256.904	16.97	0.1857	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,162.10570	2,047.604	16.97	0.8143	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,287.72070	1,333.103	20.35	0.5153	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,032.82070	953.803	20.35	0.4847	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,408.17010	1,313.275	18.90	0.6177	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			743.07010	772.575	18.90	0.3823	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			310.74830	323.498	17.42	0.2162	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,041.74830	1,929.998	17.42	0.7838	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,210.26360	2,274.563	22.11	0.6558	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			695.16360	634.863	22.11	0.3442	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,883.27160	1,769.677	17.86	0.7432	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			408.37160	419.377	17.86	0.2568	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,493.72840	1,395.762	18.77	0.6246	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			764.02840	791.862	18.77	0.3754	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,984.62120	2,043.717	21.51	0.6134	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			824.32120	757.617	21.51	0.3866	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			263.24210	267.887	16.74	0.1856	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,242.94210	2,121.787	16.74	0.8144	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,415.67640	1,462.129	20.41	0.5242	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,055.37640	976.029	20.41	0.4758	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			343.64130	356.218	17.38	0.2236	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,085.24130	1,972.018	17.38	0.7764	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			894.79670	926.392	19.09	0.4060	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,419.89670	1,325.092	19.09	0.5940	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,147.00570	2,208.195	21.71	0.6280	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			802.10570	736.895	21.71	0.3720	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,551.92530	1,600.148	20.60	0.5333	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,074.82530	995.448	20.60	0.4667	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,577.97280	1,475.590	18.73	0.6309	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			785.07280	810.290	18.73	0.3691	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,136.78600	2,197.710	21.67	0.6174	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		849.68600	783.010	21.67	0.3826	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		281.37810	278.686	16.61	0.1855	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,324.27810	2,193.986	16.61	0.8145	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		380.42240	389.611	17.38	0.2301	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,140.02240	2,021.411	17.38	0.7699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,801.59650	1,855.760	21.04	0.5640	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		1,012.79650	938.360	21.04	0.4360	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,579.50210	1,628.010	20.62	0.5296	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,110.70210	1,030.611	20.62	0.4704	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,361.00040	4,236.508	17.64	0.9702	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		29.80040	33.908	17.64	0.0298	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,744.68580	2,585.923	14.96	0.8897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		163.48580	133.323	14.96	0.1103	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		2,079.79700	1,964.592	17.72	0.7469	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		448.59700	461.992	17.72	0.2531	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		2,073.70370	1,958.413	17.74	0.7455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		452.50370	465.813	17.74	0.2545	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		2,085.90420	1,969.998	17.69	0.7484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		444.70420	457.398	17.69	0.2516	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		885.29380	819.431	21.85	0.3824	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,272.49380	2,336.031	21.85	0.6176	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		300.42880	286.981	16.47	0.1843	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,413.22880	2,270.381	16.47	0.8157	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,674.25900	1,724.925	20.79	0.5380	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		1,107.05900	1,028.325	20.79	0.4620	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,668.37460	1,561.503	18.73	0.6375	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		805.57460	828.103	18.73	0.3625	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		411.77360	414.940	17.34	0.2336	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,199.07360	2,072.740	17.34	0.7664	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,818.19750	1,871.662	21.03	0.5449	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		1,130.89750	1,053.262	21.03	0.4551	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,758.44730	1,647.938	18.75	0.6436	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		825.74730	846.338	18.75	0.3564	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,431.05210	2,497.291	22.06	0.6202	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		913.75210	848.891	22.06	0.3798	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		450.87160	453.744	17.47	0.2407	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,243.57160	2,115.344	17.47	0.7593	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,500.95340	2,356.454	16.57	0.8143	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		318.25340	304.854	16.57	0.1857	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,840.91500	1,727.774	18.77	0.6491	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		842.81500	862.374	18.77	0.3509	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,565.48560	2,634.134	22.23	0.6210	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		943.58560	879.534	22.23	0.3790	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		335.27590	320.346	16.65	0.1865	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,583.37590	2,435.746	16.65	0.8135	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,939.80420	1,995.695	21.21	0.5490	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,157.90420	1,081.095	21.21	0.4510	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			487.30390	488.847	17.55	0.2454	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,302.20390	2,170.847	17.55	0.7546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,282.39000	5,370.654	26.40	0.7764	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			562.09000	516.754	26.40	0.2236	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,503.76460	3,344.860	15.15	0.9295	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			114.06460	88.760	15.15	0.0705	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,201.20910	2,075.400	17.96	0.7264	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			868.70470	810.750	22.80	0.3477	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,260.89770	1,178.883	20.93	0.4773	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,791.19770	1,842.783	20.93	0.5227	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			581.50910	589.300	17.96	0.2736	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,257.71670	1,175.882	20.94	0.4763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,798.01670	1,849.782	20.94	0.5237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,264.08160	1,181.887	20.92	0.4783	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,784.38160	1,835.787	20.92	0.5217	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,969.00470	3,044.650	22.80	0.6523	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,075.45740	2,134.090	21.38	0.5533	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,185.75740	1,109.791	21.38	0.4467	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,929.88340	1,814.026	18.78	0.6549	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			859.58340	878.326	18.78	0.3451	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,706.14100	2,777.304	22.37	0.6214	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			976.44100	913.004	22.37	0.3786	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			352.90430	335.238	16.70	0.1867	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,673.20430	2,520.938	16.70	0.8133	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			524.13150	522.012	17.61	0.2495	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,358.93150	2,222.112	17.61	0.7505	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			557.52330	555.918	17.70	0.2536	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,407.72330	2,269.818	17.70	0.7464	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			591.42980	590.599	17.79	0.2571	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,461.62980	2,322.699	17.79	0.7429	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			626.10050	622.771	17.84	0.2601	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,516.20050	2,372.971	17.84	0.7399	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			657.45720	653.984	17.91	0.2632	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,558.45720	2,413.584	17.91	0.7368	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			691.08330	687.866	17.97	0.2654	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,618.78330	2,472.266	17.97	0.7346	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,439.06190	1,472.228	20.01	0.4106	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,955.21910	1,844.859	20.02	0.5884	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,445.01910	1,478.459	20.02	0.4116	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,963.32350	1,852.399	20.00	0.5903	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,433.12350	1,465.999	20.00	0.4097	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,959.26190	1,848.628	20.01	0.5894	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,572.83630	1,608.803	20.22	0.4189	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,996.83630	1,886.303	20.22	0.5811	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,131.86570	2,014.719	20.22	0.5926	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,581.06570	1,613.719	20.22	0.4074	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,140.01100	2,022.288	20.20	0.5943	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,569.21100	1,601.288	20.20	0.4057	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,135.92910	2,018.503	20.21	0.5935	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,575.12910	1,607.503	20.21	0.4065	0.00	0	0
Total \$ / R Option												6,600,522.90	15,300	3,623,331
Total \$ / R												1,687,624,076.00	132,985	4,392,694
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.25590		14.37140			0.0000	213,838.50	15	365
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.42010		14.53770			0.0000	72,100.50	5	65
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.59690		14.71700			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.76400		14.88770			0.0000	0.00	0	0
Total \$ / R MAXI Future												285,939.00	20	435
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			59,871.11330	49,929.360	21.11	0.6188	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			23,731.11330	25,339.360	21.11	0.3812	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			59,284.25930	49,381.256	21.14	0.6144	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			24,144.25930	25,791.256	21.14	0.3856	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			60,462.20990	50,481.891	21.08	0.6231	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			23,322.20990	24,891.891	21.08	0.3769	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			151,666.17100	158,478.687	23.41	0.7076	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			38,436.17100	33,488.687	23.41	0.2924	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			49,523.17320	43,571.108	22.36	0.3659	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			115,753.17320	121,561.108	22.36	0.6341	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			49,250.49360	43,323.402	22.38	0.3641	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			116,480.49360	122,313.402	22.38	0.6359	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			49,797.82910	43,820.083	22.34	0.3676	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			115,027.82910	120,810.083	22.34	0.6324	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			123,487.04410	114,458.924	19.06	0.6325	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			55,787.04410	58,768.924	19.06	0.3675	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			124,527.35500	115,456.856	19.03	0.6363	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			54,827.35500	57,766.856	19.03	0.3637	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			124,005.91420	114,957.014	19.04	0.6344	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			55,305.91420	58,267.014	19.04	0.3656	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			131,477.26620	122,412.307	19.16	0.5957	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			79,707.26620	83,012.307	19.16	0.4043	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			131,021.17740	121,977.221	19.18	0.5941	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			80,251.17740	83,577.220	19.18	0.4059	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			131,935.10710	122,849.677	19.15	0.5972	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			79,165.10710	82,449.677	19.15	0.4028	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												285,939.00	20	435

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 Future			18.20350		18.38570			0.0000	3,822,735.00	210	197,680
£ / R	On	28/09/2018	Foreign Exchange Future			18.23840		18.42100			0.0000	0.00	0	14
£ / R	On	14/12/2018	Foreign Exchange Future			18.48530		18.67170			0.0000	369,706.00	20	21,266
£ / R	On	18/03/2019	Foreign Exchange Future			18.80420		18.99510			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.10460		19.30140			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			19.44350		19.64860			0.0000	0.00	0	4,645
Total £ / R Future												4,192,441.00	230	234,693
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			544.65610	418.443	19.89	0.4953	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			408.95610	464.943	19.89	0.5047	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			539.58310	414.221	19.91	0.4918	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			413.88310	470.721	19.91	0.5082	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			549.76340	422.701	19.87	0.4989	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			404.06340	459.201	19.87	0.5011	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			983.58500	828.499	19.01	0.7001	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			212.58500	240.098	19.01	0.2999	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			976.63900	821.971	19.02	0.6970	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			215.63900	243.570	19.02	0.3030	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			990.56240	835.057	19.00	0.7031	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			209.56240	236.657	19.00	0.2969	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,105.55490	975.161	18.46	0.5950	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			553.85490	609.861	18.46	0.4050	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,099.99520	969.976	18.47	0.5930	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			558.29520	614.676	18.47	0.4070	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,111.13120	980.364	18.45	0.5970	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			549.43120	605.064	18.45	0.4030	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,445.36210	1,313.126	18.31	0.6039	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			750.26210	808.926	18.31	0.3961	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,440.01660	1,308.048	18.32	0.6024	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			754.91660	813.848	18.32	0.3976	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,450.72910	1,318.220	18.30	0.6054	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			745.62910	804.020	18.30	0.3946	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,686.78700	1,547.055	18.89	0.5918	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,015.38700	1,072.456	18.89	0.4082	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,681.77000	1,542.271	18.90	0.5906	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,020.37000	1,077.671	18.90	0.4094	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,691.81700	1,551.853	18.88	0.5930	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,010.41700	1,067.253	18.88	0.4070	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,012.16410	1,858.857	19.19	0.6037	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,183.56410	1,235.357	19.19	0.3963	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,007.18790	1,854.091	19.20	0.6026	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,188.58790	1,240.591	19.20	0.3974	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,017.15920	1,863.634	19.19	0.6047	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,178.55920	1,230.134	19.19	0.3953	0.00	0	0
Total £ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												4,192,441.00	230	234,693
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12820		0.12930			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12850		0.12970			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12881		0.12998			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13113		0.13233			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13380		0.13505			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13634		0.13764			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,873
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			936.50410	893.588	43.21	0.8433	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			6.50410	73.588	43.21	0.1567	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			200.68590	260.689	42.45	0.4302	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			270.68590	440.689	42.45	0.5698	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			1,930.00030	1,823.808	43.97	0.9878	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			0.00030	3.808	43.97	0.0122	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			3.34560	9.645	32.01	0.0242	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,030.27730	958.755	31.94	0.8142	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			60.27730	108.755	31.94	0.1858	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			342.26440	341.776	31.87	0.4582	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			372.26440	491.776	31.87	0.5418	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,973.34560	1,859.645	32.01	0.9758	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			290.90870	351.261	25.89	0.4695	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			293.20870	469.861	25.89	0.5305	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			94.25490	144.582	32.10	0.2116	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,096.55490	1,263.182	32.10	0.7884	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,011.98270	946.559	22.31	0.8588	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			14.28270	65.159	22.31	0.1412	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,314.21420	1,284.822	19.40	0.8015	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			80.91420	171.722	19.40	0.1985	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			682.49480	737.325	22.57	0.5524	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			449.19480	624.225	22.57	0.4476	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,253.96110	2,136.850	18.04	0.9588	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			20.66110	23.750	18.04	0.0412	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,787.56550	1,733.241	22.53	0.7626	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			282.16550	353.241	22.53	0.2374	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,141.17980	1,145.109	23.33	0.5988	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			635.77980	765.109	23.33	0.4012	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,600.45790	2,500.485	21.74	0.8952	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			95.05790	120.485	21.74	0.1048	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,310.39570	1,367.445	21.06	0.6345	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			546.39570	733.345	21.06	0.3655	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			883.40440	972.551	22.83	0.4908	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,119.40440	1,338.450	22.83	0.5092	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,937.35510	1,917.481	18.61	0.7986	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			173.35510	283.381	18.61	0.2014	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,873
€ / R	On	07/09/2018	Foreign Exchange Future			16.22680		16.41210			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.24040		16.42570			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.26100		16.44610			0.0000	693,206,430.00	42,630	111,171
€ / R	On	25/09/2018	Foreign Exchange Future			16.28780		16.47360			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.56130		16.75190			0.0000	8,943,102.00	540	36,683
€ / R	On	18/03/2019	Foreign Exchange Future			16.90250		17.09880			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			17.22870		17.43080			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.46080		17.32510			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.57310		17.78280			0.0000	0.00	0	0
Total € / R Future												702,149,532.00	43,170	157,830
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			99.46740	109.928	20.13	0.2224	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			891.56740	716.728	20.13	0.7776	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			109.31870	123.773	19.88	0.2312	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			915.01870	744.173	19.88	0.7688	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			245.97600	283.318	20.39	0.3855	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			655.46430	746.035	22.57	0.6570	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			341.56430	247.035	22.57	0.3430	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			21.01080	8.362	28.03	0.0172	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			245.12250	171.072	23.69	0.2521	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			909.02250	1,020.072	23.69	0.7479	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,204.35490	2,019.172	21.48	0.9796	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			8.25490	8.172	21.48	0.0204	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			692.07600	544.318	20.39	0.6145	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			916.70690	1,028.247	23.72	0.7502	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			247.46040	172.915	23.66	0.2544	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			901.36040	1,011.916	23.66	0.7456	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			787.53810	631.698	20.08	0.6731	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			191.43810	220.698	20.08	0.3269	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,134.91080	3,307.362	28.03	0.9828	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,187.53160	5,371.793	35.67	0.9949	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.63160	2.793	35.67	0.0051	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,950.23150	2,764.571	25.83	0.9918	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.13150	3.571	25.83	0.0082	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			242.80690	169.247	23.72	0.2498	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			306.12020	351.408	20.24	0.4159	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			689.72020	549.208	20.24	0.5841	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,585.75080	1,705.105	22.12	0.7067	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			441.96770	370.160	22.08	0.2959	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,570.06770	1,688.860	22.08	0.7041	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			439.80490	368.277	22.10	0.2946	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,577.90490	1,696.977	22.10	0.7054	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	17.90	Call			437.65080	366.405	22.12	0.2933	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,487.62190	1,340.256	17.81	0.6591	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			518.82190	567.756	17.81	0.3409	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			468.01500	509.963	17.63	0.3183	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,566.81500	1,412.463	17.63	0.6817	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,481.65620	1,334.959	17.83	0.6573	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			522.85620	572.459	17.83	0.3427	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,475.71360	1,329.686	17.84	0.6556	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			526.91360	577.186	17.84	0.3444	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,450.22070	1,324.926	18.33	0.5829	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			889.42070	966.226	18.33	0.4171	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,445.65630	1,320.668	18.35	0.5815	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			894.85630	971.968	18.35	0.4185	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,454.80080	1,329.200	18.32	0.5843	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			884.00080	960.500	18.32	0.4157	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			0.00000	563.049	17.07	0.2789	17,567,122.56	31,200	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			0.00000	1,993.849	17.07	0.7211	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			0.00000	2,903.193	21.30	0.6729	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			0.00000	713.993	21.30	0.3271	44,553,163.20	62,400	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			0.00000	1,509.933	19.10	0.4836	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			0.00000	1,299.458	19.11	0.5153	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			0.00000	1,516.358	19.11	0.4847	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			0.00000	1,306.627	19.09	0.5175	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			0.00000	1,503.527	19.09	0.4825	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			0.00000	1,303.033	19.10	0.5164	0.00	0	0
Total € / R Option												62,120,285.76	93,600	353,256
Total € / R												764,269,817.76	136,770	511,086
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.35400		10.46710			0.0000	2,050,092.00	198	11,693
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.47710		10.59170			0.0000	0.00	0	11,822
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.61460		10.73060			0.0000	0.00	0	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.74850		10.86640			0.0000	0.00	0	4,929
Total AU\$ / R Future												2,050,092.00	198	28,954
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			727.89860	815.366	20.21	0.8730	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			67.66590	41.236	20.14	0.1323	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			710.56590	797.236	20.14	0.8677	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			66.31880	40.290	20.18	0.1296	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			719.21880	806.290	20.18	0.8704	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			64.99860	39.366	20.21	0.1270	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			155.14470	126.774	18.54	0.2098	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,053.44470	1,139.674	18.54	0.7902	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			158.33020	129.464	18.49	0.2137	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,036.63020	1,122.364	18.49	0.7863	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			156.72750	128.112	18.52	0.2118	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,045.02750	1,131.012	18.52	0.7882	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			704.94150	628.157	15.07	0.6086	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			324.34150	363.557	15.07	0.3914	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			699.46410	623.025	15.08	0.6054	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			328.86410	368.425	15.08	0.3946	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			694.02160	617.932	15.10	0.6021	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			333.42160	373.332	15.10	0.3979	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			720.01510	774.751	16.06	0.5362	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			572.71900	509.848	16.07	0.4615	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			726.31900	781.348	16.07	0.5385	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			580.13120	516.678	16.04	0.4662	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			713.73120	768.178	16.04	0.5338	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			576.41510	513.251	16.06	0.4638	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,050,092.00	198	28,954
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.04520		11.11330			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.19650		11.26620			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,661.78110	1,593.491	17.32	0.9425	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			28.48110	28.291	17.32	0.0575	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,652.28220	1,583.977	17.29	0.9415	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			28.98220	28.777	17.29	0.0585	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,671.28740	1,603.013	17.35	0.9434	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			27.98740	27.813	17.35	0.0566	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			866.88420	814.540	16.36	0.6558	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			330.68420	348.040	16.36	0.3442	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			861.22490	809.058	16.38	0.6530	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			335.02490	352.558	16.38	0.3470	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			872.57510	820.050	16.34	0.6586	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			326.37510	343.550	16.34	0.3414	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			501.34510		510.48730			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			14.39460		14.50350			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			14.67460		14.78680			0.0000	220,119.00	15	665
CHF / R	On	18/03/2019	Foreign Exchange Future			14.99440		15.11000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.29960		15.41900			0.0000	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												220,119.00	15	2,790
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			232.22770	171.491	23.11	0.2820	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			758.72770	806.891	23.11	0.7180	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			229.87920	169.468	23.15	0.2791	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			766.37920	814.868	23.15	0.7209	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			227.55620	167.470	23.19	0.2763	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			774.05620	822.870	23.19	0.7237	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,715.98690	1,599.788	18.86	0.8459	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			139.18690	135.188	18.86	0.1541	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,707.39370	1,591.616	18.86	0.8442	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			140.59370	137.016	18.86	0.1558	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,724.59450	1,607.979	18.86	0.8475	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			137.79450	133.379	18.86	0.1525	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,221.71710	1,136.200	18.91	0.6227	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			591.71710	621.800	18.91	0.3773	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,232.24680	1,146.399	18.88	0.6264	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			582.24680	611.999	18.88	0.3736	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,226.97180	1,141.292	18.90	0.6246	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			586.97180	616.892	18.90	0.3754	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,426.98430	1,341.244	18.79	0.6221	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			727.98430	761.644	18.79	0.3779	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,422.00330	1,336.415	18.80	0.6205	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			733.00330	766.815	18.80	0.3795	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,417.03970	1,331.608	18.82	0.6190	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			738.03970	772.008	18.82	0.3810	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												220,119.00	15	2,790
CNH / R	On	17/09/2018	Foreign Exchange Future			2.06950		2.08440			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09140		2.10660			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11440		2.13020			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13600		2.15260			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			293.55630	217.691	20.44	0.2808	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			949.55630	1,022.691	20.44	0.7192	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			349.23510	264.833	20.01	0.3295	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			805.23510	869.833	20.01	0.6705	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			320.24340	240.158	20.22	0.3044	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			876.24340	945.158	20.22	0.6956	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,141.30240	1,992.131	16.64	0.8392	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			175.30240	178.131	16.64	0.1608	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,059.33120	1,911.520	16.64	0.8256	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			193.33120	197.520	16.64	0.1744	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,224.61260	2,074.234	16.64	0.8522	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			158.61260	160.234	16.64	0.1478	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,286.32050	1,176.568	17.07	0.5468	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			984.32050	1,032.568	17.07	0.4532	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,381.14360	1,268.319	16.91	0.5758	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			879.14360	924.319	16.91	0.4242	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,332.97150	1,221.682	16.99	0.5613	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			930.97150	977.682	16.99	0.4387	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,312.03890	2,159.100	16.36	0.7199	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			586.03890	599.099	16.36	0.2801	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,246.40280	2,095.427	16.40	0.7081	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			620.40280	635.427	16.40	0.2919	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,378.91910	2,224.097	16.32	0.7316	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			552.91910	564.097	16.32	0.2684	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			554.78140		535.02810			0.0000	0.00	0	25,000
Total CURRENCY CANDO CX05 Future												0.00	0	25,000
Total CURRENCY CANDO CX05												0.00	0	25,000
DKK / R	On	17/09/2018	Foreign Exchange Future			2.18710		2.21320			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.22970		2.25650			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.27630		2.30360			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32100		2.34970			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			173.80040	96.713	21.07	0.1390	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,541.80040	1,725.713	21.07	0.8610	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			158.69570	85.070	21.09	0.1251	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,626.69570	1,814.070	21.09	0.8749	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			144.84920	74.651	21.11	0.1123	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,712.84920	1,903.651	21.11	0.8877	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,021.63850	1,792.396	16.92	0.7762	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			256.63850	295.397	16.92	0.2238	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,946.02860	1,720.424	16.96	0.7608	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			281.02860	323.424	16.96	0.2392	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,871.99010	1,650.194	17.01	0.7449	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			306.99010	353.194	17.01	0.2551	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,470.23810	1,302.335	17.53	0.5480	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,034.23810	1,139.335	17.53	0.4520	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,568.33260	1,393.005	17.37	0.5742	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			932.33260	1,030.005	17.37	0.4258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,518.59130	1,346.978	17.45	0.5611	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			982.59130	1,083.978	17.45	0.4389	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			670.71830	722.801	16.95	0.2939	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,700.84830	2,461.581	16.90	0.7269	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			603.84830	651.581	16.90	0.2731	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,633.72720	2,396.609	16.93	0.7165	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			636.72720	686.609	16.93	0.2835	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,567.71830	2,332.801	16.95	0.7061	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.81750		1.83230			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.84150		1.85670			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.86690		1.88260			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89030		1.90660			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			453.33820	356.515	22.51	0.4115	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			630.33820	681.515	22.51	0.5885	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			417.04210	324.764	22.75	0.3828	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			694.04210	749.764	22.75	0.6172	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			493.68110	391.087	22.26	0.4415	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			570.68110	616.087	22.26	0.5585	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,018.82550	2,867.453	18.94	0.9418	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			51.82550	52.453	18.94	0.0582	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,925.75200	2,774.490	18.89	0.9351	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			58.75200	59.490	18.89	0.0649	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,833.42490	2,682.293	18.85	0.9278	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			66.42490	67.293	18.85	0.0722	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,617.49210	1,496.652	19.06	0.6407	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			691.49210	727.652	19.06	0.3593	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,562.13300	1,444.048	19.15	0.6260	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			736.13300	775.048	19.15	0.3740	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,674.42520	1,550.878	18.97	0.6553	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			648.42520	681.878	18.97	0.3447	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,118.82700	1,979.689	18.37	0.6949	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			652.82700	676.689	18.37	0.3051	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,058.84590	1,922.198	18.46	0.6824	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			692.84590	719.198	18.46	0.3176	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,180.19330	2,038.632	18.29	0.7073	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			614.19330	635.632	18.29	0.2927	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	17/09/2018	Foreign Exchange Future			0.14090		0.14190			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14060		0.14120			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13990		0.14030			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13920		0.13940			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70670		1.72270			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73280		1.74910			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.76080		1.77750			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78740		1.80470			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.41260		9.47260			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.52370		9.58470			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.64930		9.71230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.77240		9.83710			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			92.87050	68.257	20.79	0.2085	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			550.27050	585.657	20.79	0.7915	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			90.96870	66.680	20.83	0.2045	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			558.36870	594.080	20.83	0.7955	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			94.81150	69.870	20.75	0.2126	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			542.21150	577.270	20.75	0.7874	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			777.98090	722.166	16.35	0.7668	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			123.28090	128.466	16.35	0.2332	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			770.54620	714.927	16.35	0.7631	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			125.84620	131.227	16.35	0.2369	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			785.45300	729.446	16.34	0.7705	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			120.75300	125.746	16.34	0.2295	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			421.18960	442.231	16.82	0.4393	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			603.15500	560.774	16.79	0.5671	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			410.85500	431.474	16.79	0.4329	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			598.30410	556.134	16.80	0.5639	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			416.00410	436.834	16.80	0.4361	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			593.48960	551.531	16.82	0.5607	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			591.49110	552.455	17.41	0.4941	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			674.39110	700.055	17.41	0.5059	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			587.61880	548.737	17.43	0.4916	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			680.51880	706.337	17.43	0.5084	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			595.39200	556.202	17.39	0.4965	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			668.29200	693.802	17.39	0.5035	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.33750		1.34610			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.34530		1.35500			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.35240		1.36530			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.35930		1.37480			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			239.00000	325.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Put			339.00000	425.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			139.00000	225.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			950.00000	853.000		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			850.00000	753.000		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			1,050.00000	953.000		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			253.00000	124.000		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			153.00000	24.000		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			353.00000	224.000		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			548.00000	393.000		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			448.00000	293.000		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			648.00000	493.000		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			1.27690		1.27930			0.0000	0.00	0	14
Total QUANTO £ / \$ Future									0.00	0	14
Total QUANTO £ / \$									0.00	0	14
QUANTO € On 17/09/2018 Foreign Exchange Future			1.14070		1.14440			0.0000	0.00	0	240

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	240
Total QUANTO € / \$												0.00	0	240
R / ¥	On	23/08/2018	Foreign Exchange Future			7.80060	0.12803	7.73110			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			7.78000	0.12803	7.71060			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.12803	9,692.56490	9,025.803	33.78	0.9788	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.12803	3.56490	31.803	33.78	0.0212	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.12803	5,422.84580	4,793.683	25.29	0.9267	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.12803	33.84580	99.683	25.29	0.0733	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.12803	118.95650	319.666	24.60	0.1949	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.12803	3,507.95650	3,013.666	24.60	0.8051	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.12803	28.68330	91.615	25.98	0.0667	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.12803	5,717.68330	5,085.615	25.98	0.9333	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.12803	6,210.88760	5,574.310	27.13	0.9425	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.12803	21.88760	80.310	27.13	0.0575	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.12803	27.15840	89.154	26.21	0.0647	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.12803	5,816.15840	5,183.154	26.21	0.9353	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.12803	25.72170	86.799	26.44	0.0628	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.12803	5,914.72170	5,280.799	26.44	0.9372	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.12803	5,591.83530	5,203.630	23.93	0.8331	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.12803	97.83530	403.630	23.93	0.1669	0.00	0	25,000
Total R / ¥ Option												0.00	0	58,000
Total R / ¥												0.00	0	58,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.76310	0.12803	7.69370			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		0.12803	45.93190	146.019	22.00	0.0657	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12803	9,208.93190	8,615.019	22.00	0.9343	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12803	44.65780	142.862	22.08	0.0643	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12803	9,307.65780	8,711.862	22.08	0.9357	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12803	47.24910	149.269	21.92	0.0672	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12803	9,110.24910	8,518.269	21.92	0.9328	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12803	227.50090	785.513	23.32	0.2476	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12803	4,990.50090	4,854.513	23.32	0.7524	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.37520		10.44940			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.51700		10.59210			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Future			10.67300		10.74960			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.82270		10.90110			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			529.50280	457.571	17.83	0.7593	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			80.10280	82.371	17.83	0.2407	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			522.15500	450.438	17.86	0.7532	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			82.75500	85.238	17.86	0.2468	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			536.90940	464.770	17.81	0.7652	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			77.50940	79.570	17.81	0.2348	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,276.53120	1,198.319	16.44	0.8966	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			54.43120	51.319	16.44	0.1034	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,267.48630	1,189.194	16.41	0.8950	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			55.38630	52.194	16.41	0.1050	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,285.59190	1,207.456	16.47	0.8982	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			53.49190	50.456	16.47	0.1018	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			778.50010	721.066	16.71	0.6221	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			368.90010	388.066	16.71	0.3779	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			773.14460	715.908	16.72	0.6191	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			373.54460	392.908	16.72	0.3809	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			783.88740	726.257	16.69	0.6250	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			364.28740	383.257	16.69	0.3750	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,171.62530	1,101.067	16.12	0.7271	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			280.52530	288.367	16.12	0.2729	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,185.02370	1,114.209	16.11	0.7317	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			273.92370	281.508	16.11	0.2683	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,178.31350	1,107.625	16.12	0.7294	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			277.21350	284.925	16.12	0.2706	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			2.14700		2.04390			0.0000	37,078,690.00	17,270	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.05470		1.95560			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			1.96530		1.86540			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			1.88270		1.79100			0.0000	0.00	0	0
Total TRY / R Future												37,078,690.00	17,270	5,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.16310	0.051	44.80	0.0007	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,316.26310	1,213.051	44.80	0.9993	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.15320	0.047	44.80	0.0006	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,326.25320	1,223.047	44.80	0.9994	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.17350	0.055	44.80	0.0007	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,306.27350	1,203.056	44.80	0.9993	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			10.19510	9.476	37.28	0.0546	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			1,024.59510	924.776	37.28	0.9454	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			9.87110	9.135	37.28	0.0529	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			1,034.27110	934.436	37.28	0.9471	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			10.52920	9.828	37.28	0.0564	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			1,014.92920	915.128	37.28	0.9436	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			27.62050	28.683	33.57	0.1264	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			892.22050	793.383	33.57	0.8736	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			26.92210	27.889	33.57	0.1235	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			901.52210	802.589	33.57	0.8765	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			28.33610	29.498	33.57	0.1294	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			882.93610	784.198	33.57	0.8706	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.91310	3.993	31.80	0.0217	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,743.91310	1,651.293	31.80	0.9783	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.80070	3.890	31.80	0.0212	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,753.80070	1,661.190	31.80	0.9788	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.02820	4.099	31.80	0.0222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,734.02820	1,641.399	31.80	0.9778	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												37,078,690.00	17,270	5,270
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.37930		1.39610			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.33260		1.34970			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.28100		1.29810			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23930		1.25580			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 427 000 366.10	178,588	1,259,187
Total Options												68 720 808.66	108,900	4,034,587
Grand Total:												2,495,721,174.76	287,488	5,293,774