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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/09/2018 Foreign Exchange Future			15.43120		15.22860			0.0000	0.00	0	300
\$ / R On 07/09/2018 Foreign Exchange Future			15.43120		15.22850			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			15.44230		15.24090			0.0000	0.00	0	0
\$ / R On 14/09/2018 Foreign Exchange Future			15.44460		15.24310			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			15.45110		15.24970			0.0000	1,329,165,426.40	86,024	455,587
\$ / R On 18/09/2018 Foreign Exchange Future			15.45320		15.25180			0.0000	0.00	0	0
\$ / R On 25/09/2018 Foreign Exchange Future			15.46830		15.26710			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			15.47050		15.26930			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			15.47480		15.27370			0.0000	0.00	0	2,673
\$ / R On 02/10/2018 Foreign Exchange Future			15.48340		15.28240			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			15.50510		15.30400			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			15.51610		15.31460			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			15.52710		15.32520			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			15.53370		15.33150			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			15.54250		15.34000			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			15.54690		15.34430			0.0000	0.00	0	4,847
\$ / R On 01/11/2018 Foreign Exchange Future			15.54910		15.34640			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			15.55130		15.34850			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			15.55790		15.35480			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			15.57510		15.37150			0.0000	0.00	0	70
\$ / R On 16/11/2018 Foreign Exchange Future			15.58150		15.37770			0.0000	0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Future			15.58800		15.38390			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			15.59660		15.39220			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			15.60940		15.40470			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			15.61160		15.40680			0.0000	0.00	0	7,449
\$ / R	On	05/12/2018	Foreign Exchange Future			15.62230		15.66850			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.63510		15.42950			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.64140		15.43560			0.0000	1,544,181,573.60	98,724	456,026
\$ / R	On	21/12/2018	Foreign Exchange Future			15.65630		15.45000			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.67750		15.47060			0.0000	0.00	0	3,387
\$ / R	On	02/01/2019	Foreign Exchange Future			15.68180		15.47470			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.71580		15.50750			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.74130		15.53220			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.74340		15.53420			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.77100		15.56090			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.80280		15.59180			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.84130		15.62890			0.0000	95,317,102.10	6,017	34,352
\$ / R	On	27/03/2019	Foreign Exchange Future			15.86050		15.64760			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.86480		15.65170			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.87340		15.66000			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.93340		15.71790			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.99980		15.78210			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			16.00620		15.78830			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			16.03010		15.81180			0.0000	0.00	0	19,210
\$ / R	On	28/06/2019	Foreign Exchange Future			16.06060		15.84200			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			16.06720		15.84850			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			16.07150		15.85280			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			16.13270		15.91320			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			16.13480		15.91540			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			16.16100		15.94130			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			16.19810		15.97790			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			16.20470		15.98440			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			16.21120		16.26340			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			16.23660		16.01660			0.0000	0.00	0	12,184
\$ / R	On	30/09/2019	Foreign Exchange Future			16.26990		16.04960			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			16.27460		16.05430			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			16.34350		16.12260			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			16.41240		16.19090			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			16.41950		16.19800			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			16.44570		16.22390			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			16.48850		16.26630			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			16.49320		16.27100			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			16.56210		16.33930			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			16.63580		16.41230			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			16.66900		16.44530			0.0000	17,002,380.00	1,020	2,041
\$ / R	On	02/04/2020	Foreign Exchange Future			16.70940		16.48540			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.77360		16.54900			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			16.85440		16.62910			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.87810		16.65260			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.98740		16.76100			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			17.10450		16.87740			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,985,666,482.10</b>	<b>191,785</b>	<b>1,097,838</b>
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			1,798.70740	2,001.200	54.78	1.0000	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			0.10740	0.000	54.78	0.0000	0.00	0	10,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			0.10880	0.000	54.93	0.0000	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			1,788.70880	1,991.200	54.93	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			0.00500	0.131	62.47	0.0007	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			1,908.50500	2,111.331	62.47	0.9993	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			0.79730	0.286	48.69	0.0018	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			1,329.29730	1,531.486	48.69	0.9982	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			2,138.50020	2,341.301	67.93	0.9995	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			1,778.52200	1,981.354	59.38	0.9992	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	14.45	Put			10.45020	3.855	43.84	0.0207	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	14.45	Call			788.95020	985.055	43.84	0.9793	0.00	0	20,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			0.00020	0.101	67.93	0.0005	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			0.47960	0.246	51.07	0.0015	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			1,428.97960	1,631.446	51.07	0.9985	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			2,328.50000	2,531.282	72.45	0.9996	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			0.00000	0.082	72.45	0.0004	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			0.02200	0.154	59.38	0.0008	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			0.52610	1.235	38.90	0.0044	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,941.42610	2,143.535	38.90	0.9956	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			48.58880	22.359	24.46	0.0816	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			641.68880	816.959	24.46	0.9184	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			424.69120	565.455	25.41	0.7984	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			131.59120	70.855	25.41	0.2016	1,417,092.00	20,000	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			0.00000	371.502	27.34	0.6243	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			0.00000	176.902	27.34	0.3757	3,538,036.00	20,000	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			2,051.54590	2,252.715	34.31	0.9948	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,869.88100	3,071.270	38.07	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.18100	0.170	38.07	0.0006	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			1.06080	0.946	35.23	0.0031	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			2,250.76080	2,452.046	35.23	0.9969	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			2,370.45780	2,571.783	35.78	0.9977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.75780	0.683	35.78	0.0023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			7,079.70000	7,281.100	52.88	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	52.88	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,670.02280	2,871.399	37.16	0.9990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			0.32280	0.299	37.16	0.0010	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,849.89190	3,051.280	37.98	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.19190	0.180	37.98	0.0006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			2,031.65000	2,232.803	34.22	0.9945	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		1.95000	1.703	34.22	0.0055	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		5.43720	4.576	32.47	0.0140	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		1,655.13720	1,855.676	32.47	0.9860	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		1,262.92870	1,462.566	30.20	0.9663	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		13.22870	11.466	30.20	0.0337	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		171.97700	108.740	25.24	0.2514	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		421.67700	559.840	25.24	0.7486	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		75.52270	40.638	23.91	0.1208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		625.22270	791.738	23.91	0.8792	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,021.80240	1,218.723	27.96	0.9476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		22.10240	17.623	27.96	0.0524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,536.07060	1,351.422	33.83	0.9023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		25.77060	42.522	33.83	0.0977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		2,151.10080	2,352.338	34.77	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		1.40080	1.238	34.77	0.0040	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		19.91720	16.142	28.40	0.0479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		1,069.61720	1,267.241	28.40	0.9521	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put		6.37120	5.330	32.20	0.0162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call		1,596.07120	1,796.430	32.20	0.9838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put		37.60060	27.749	25.71	0.0829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call		787.30060	978.849	25.71	0.9171	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		510.30120	662.344	24.62	0.8149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		120.60120	71.244	24.62	0.1851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		503.59350	654.677	24.66	0.8104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		123.89350	73.576	24.66	0.1896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		517.06510	670.063	24.57	0.8193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		117.36510	68.963	24.57	0.1807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		963.45810	801.988	31.22	0.7711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		73.15810	113.088	31.22	0.2289	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		2,400.39630	2,601.730	35.92	0.9979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		0.69630	0.630	35.92	0.0021	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		4,249.72880	4,451.134	50.98	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		0.02880	0.034	50.98	0.0001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		2,290.64860	2,491.949	35.41	0.9972	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		0.94860	0.849	35.41	0.0028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		234.80100	157.142	25.87	0.3238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		344.50100	468.242	25.87	0.6762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		2,749.95640	2,951.339	37.52	0.9992	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		0.25640	0.239	37.52	0.0008	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		2,640.05180	2,841.425	37.02	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		0.35180	0.325	37.02	0.0011	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		817.13070	663.581	30.24	0.7174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		96.83070	144.681	30.24	0.2826	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		876.77860	719.608	30.64	0.7407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		86.47860	130.708	30.64	0.2593	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		2,600.09450	2,801.463	36.83	0.9988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			0.39450	0.363	36.83	0.0012	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			6.20540	5.196	32.24	0.0158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,605.90540	1,806.296	32.24	0.9842	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,527.35560	1,727.460	31.88	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			7.65560	6.360	31.88	0.0191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			1,786.63130	1,596.993	34.88	0.9329	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			16.33130	28.093	34.88	0.0671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,892.55680	2,093.562	33.58	0.9922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			2.85680	2.462	33.58	0.0078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			911.19060	752.245	30.87	0.7532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			80.89060	123.345	30.87	0.2468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,499.76470	3,701.179	43.89	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.06470	0.079	43.89	0.0003	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			2,001.81720	2,202.944	34.08	0.9941	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			2.11720	1.844	34.08	0.0059	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,097.14760	928.867	31.92	0.8118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			56.84760	89.967	31.92	0.1882	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			2.42690	2.104	33.85	0.0067	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,952.12690	2,153.204	33.85	0.9933	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,749.74930	3,951.160	46.25	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.04930	0.060	46.25	0.0002	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			3,399.77230	3,601.188	42.94	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.07230	0.088	42.94	0.0003	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			3,249.78530	3,451.205	41.52	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.08530	0.105	41.52	0.0003	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,549.76130	3,751.175	44.36	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.06130	0.075	44.36	0.0002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,649.75500	3,851.167	45.31	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.05500	0.067	45.31	0.0002	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,949.84330	3,151.248	38.69	0.9995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			0.14330	0.148	38.69	0.0005	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,769.74830	3,971.159	46.44	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.04830	0.059	46.44	0.0002	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.55530	0.506	36.28	0.0017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			2,480.25530	2,681.606	36.28	0.9983	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.16580	3.541	32.93	0.0110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,753.86580	1,954.640	32.93	0.9890	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.60460	0.549	36.15	0.0018	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			2,450.30460	2,651.649	36.15	0.9982	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			0.12380	0.139	39.16	0.0005	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,999.82380	3,201.239	39.16	0.9995	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			3,349.77640	3,551.193	42.47	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.07640	0.093	42.47	0.0003	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,769.94200	2,971.326	37.62	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.24200	0.226	37.62	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,570.12980	2,771.495	36.70	0.9987	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.42980	0.395	36.70	0.0013	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			1.84590	1.616	34.31	0.0052	0.00	0	4,500
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			181.83840	118.998	25.41	0.2595	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			433.63840	572.198	25.41	0.7405	0.00	0	7,500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			956.59440	811.136	29.25	0.7059	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			133.69440	189.436	29.25	0.2941	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			74.04970	53.861	24.04	0.1197	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			863.34970	1,044.361	24.04	0.8803	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			13.08490	11.619	25.02	0.0302	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,506.78490	1,706.419	25.02	0.9698	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			1,072.27940	1,259.992	24.01	0.9190	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			48.57940	35.192	24.01	0.0810	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,105.91190	957.802	29.75	0.7314	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			129.61190	182.602	29.75	0.2686	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			96.34430	68.786	23.81	0.1417	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			830.04430	1,003.586	23.81	0.8583	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			2,277.39740	2,478.494	29.94	0.9908	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			3.69740	3.694	29.94	0.0092	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			13.92020	11.985	24.89	0.0311	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,487.62020	1,686.785	24.89	0.9689	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			1,596.20740	1,427.889	31.94	0.8376	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			69.90740	102.689	31.94	0.1624	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			3.87580	4.234	30.84	0.0094	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			2,526.27580	2,727.633	30.84	0.9906	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			17.74400	15.890	24.06	0.0331	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,811.74400	2,010.990	24.06	0.9669	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			17.98660	16.613	24.48	0.0320	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,982.58660	2,182.713	24.48	0.9680	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			64.43440	47.450	21.52	0.0839	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			1,389.63440	1,574.550	21.52	0.9161	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			2,143.92990	2,344.812	24.96	0.9684	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			18.72990	17.712	24.96	0.0316	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			171.97410	138.768	22.36	0.1889	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,013.47410	1,182.468	22.36	0.8111	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			404.98190	343.254	23.49	0.3467	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			684.98190	825.754	23.49	0.6533	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			2,363.61210	2,565.493	25.01	0.9696	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			19.31210	18.593	25.01	0.0304	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			71.19580	58.275	21.74	0.0914	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			1,485.49580	1,675.175	21.74	0.9086	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			1,222.37610	1,399.861	21.88	0.8552	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			128.07610	102.961	21.88	0.1448	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			1,846.43540	1,703.657	29.40	0.7668	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			170.73540	230.557	29.40	0.2332	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,376.13270	1,250.315	27.73	0.6832	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			250.43270	327.215	27.73	0.3168	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	31/10/2018	Foreign Exchange Option	14.67	Put			245.75800	204.280	22.53	0.2413	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			920.05800	1,081.180	22.53	0.7587	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			54.55690	49.731	22.20	0.0786	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,598.85690	1,796.631	22.20	0.9214	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			15.49750	15.108	25.59	0.0246	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,551.89750	2,754.208	25.59	0.9754	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			324.25510	273.235	22.96	0.2912	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			822.75510	974.534	22.96	0.7088	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			667.83730	585.969	24.77	0.4670	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			516.33730	637.269	24.77	0.5330	0.00	0	1,100
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			5.20700	5.484	28.30	0.0088	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,460.00700	3,663.383	28.30	0.9912	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,563.31010	1,758.254	21.84	0.9097	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			68.51010	60.354	21.84	0.0903	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,671.04960	1,536.811	28.46	0.7281	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			215.84960	284.711	28.46	0.2719	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			355.18780	305.203	22.58	0.2988	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			866.68780	1,020.303	22.58	0.7012	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			304.37650	262.407	22.25	0.2660	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			962.07650	1,123.907	22.25	0.7340	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			864.52450	1,017.084	22.61	0.6923	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			376.82450	325.584	22.61	0.3077	9,767,511.00	30,000	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			36.10640	33.662	23.05	0.0488	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			2,193.80640	2,395.162	23.05	0.9512	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			0.00000	1,672.238	21.35	0.8802	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			0.00000	90.738	21.35	0.1198	490,255.79	5,403	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			312.44510	269.127	22.28	0.2707	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			950.14510	1,110.627	22.28	0.7293	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			5.58900	6.187	28.29	0.0091	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,713.28900	3,917.687	28.29	0.9909	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,550.32600	4,754.320	31.71	0.9960	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			2.62600	2.820	31.71	0.0040	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			359.94930	310.951	22.32	0.2958	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			903.84930	1,058.951	22.32	0.7042	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			281.68620	245.442	21.92	0.2466	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			1,053.88620	1,222.042	21.92	0.7534	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			60.09540	55.553	21.87	0.0726	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			2,004.79540	2,204.953	21.87	0.9274	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,340.97660	1,520.773	21.27	0.8252	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			184.17660	159.173	21.27	0.1748	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			378.05470	330.213	22.11	0.2951	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			964.85470	1,121.813	22.11	0.7049	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,439.69290	2,641.742	22.50	0.9582	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			235.09610	300.676	28.54	0.2495	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,620.51780	1,496.770	26.98	0.6733	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			327.31780	408.370	26.98	0.3267	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			32.89290	30.142	22.50	0.0418	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			143.87510	123.234	21.03	0.1440	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,470.67510	1,654.834	21.03	0.8560	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			93.88380	86.940	21.35	0.1071	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,700.68380	1,898.540	21.35	0.8929	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,138.29610	1,999.076	28.54	0.7505	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			0.00000	646.437	23.58	0.4392	14,868,051.00	23,000	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			0.00000	818.737	23.58	0.5608	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			522.68880	464.026	22.41	0.3554	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			872.18880	1,019.126	22.41	0.6446	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			88.57060	81.765	21.18	0.0972	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,868.07060	2,066.865	21.18	0.9028	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			882.07170	798.421	23.94	0.4867	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			621.57170	743.521	23.94	0.5133	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,684.61840	1,881.329	20.99	0.8786	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			115.11840	106.229	20.99	0.1214	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			996.22440	905.945	24.27	0.5163	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			581.82440	697.345	24.27	0.4837	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			824.06000	744.430	23.62	0.4648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			669.66000	795.830	23.62	0.5352	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			2,174.89390	2,375.936	21.37	0.9322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			59.29390	54.536	21.37	0.0678	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,465.11920	1,647.489	20.78	0.8354	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			179.51920	156.089	20.78	0.1646	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,037.78050	945.096	24.41	0.5276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			563.38050	676.496	24.41	0.4724	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,457.60700	1,639.718	20.79	0.8336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			182.00700	158.318	20.79	0.1664	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			743.16350	668.866	23.30	0.4378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			718.76350	850.266	23.30	0.5622	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,391.03770	1,570.766	20.92	0.8174	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			205.43770	179.366	20.92	0.1826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,789.39050	1,987.018	21.00	0.8901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			103.79050	95.618	21.00	0.1099	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,921.47110	2,120.489	21.13	0.9065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			85.87110	79.089	21.13	0.0935	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			395.08540	348.700	21.70	0.2934	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			1,030.68540	1,190.100	21.70	0.7066	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,503.03450	1,686.694	20.71	0.8441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			167.43450	145.294	20.71	0.1559	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			242.69680	212.977	21.11	0.2071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			1,298.29680	1,474.376	21.11	0.7929	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,520.73310	2,723.584	21.68	0.9574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			35.13310	32.184	21.68	0.0426	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			233.73470	204.877	21.06	0.2014	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,319.33470	1,496.277	21.06	0.7986	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	14/12/2018	Foreign Exchange Option	14.70	Put			352.19360	312.545	21.56	0.2721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			1,087.79360	1,253.945	21.56	0.7279	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			3,198.37040	3,404.683	23.07	0.9814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			12.77040	13.283	23.07	0.0186	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,824.33480	2,022.356	21.04	0.8947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			98.73480	90.956	21.04	0.1053	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,101.31470	1,005.083	24.63	0.5443	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			536.91470	646.483	24.63	0.4557	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			3,247.88560	3,454.205	23.27	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			12.28560	12.805	23.27	0.0178	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,833.10290	2,031.220	21.05	0.8958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			97.50290	89.820	21.05	0.1042	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			493.94540	437.693	22.17	0.3398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			919.54540	1,069.093	22.17	0.6602	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			755.37210	680.247	23.35	0.4420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			710.97210	841.647	23.35	0.5580	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			767.66810	691.719	23.40	0.4462	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			703.26810	833.119	23.40	0.5538	416,559.25	500	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			227.88110	199.594	21.03	0.1976	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,333.48110	1,510.994	21.03	0.8024	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,778.98230	2,982.716	21.91	0.9705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			23.38230	21.316	21.91	0.0295	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,754.65970	1,951.874	20.97	0.8854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			109.05970	100.474	20.97	0.1146	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			2,056.20950	2,256.395	21.26	0.9211	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			70.60950	64.995	21.26	0.0789	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			895.27300	811.134	23.90	0.4870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			630.87300	752.534	23.90	0.5130	0.00	0	11,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			107.72220	99.241	20.98	0.1134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,763.32220	1,960.641	20.98	0.8866	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			3,346.97420	3,553.303	23.67	0.9836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			11.37420	11.903	23.67	0.0164	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			566.20520	504.326	22.52	0.3708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			851.80520	995.726	22.52	0.6292	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			875.60710	792.713	23.82	0.4810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			641.20710	764.113	23.82	0.5190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,426.29720	3,632.629	24.00	0.9846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			10.69720	11.229	24.00	0.0154	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,267.27230	2,468.887	21.45	0.9399	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			51.67230	47.487	21.45	0.0601	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			322.41080	285.362	21.45	0.2554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			1,138.01080	1,306.762	21.45	0.7446	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			373.28870	330.320	21.63	0.2827	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			1,058.88870	1,221.720	21.63	0.7173	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			315.21940	278.806	21.42	0.2512	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			1,150.81940	1,320.206	21.42	0.7488	0.00	0	84,900

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		318.80260	282.070	21.43	0.2533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		1,144.40260	1,313.470	21.43	0.7467	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		261.28090	229.801	21.19	0.2189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		1,256.88090	1,431.201	21.19	0.7811	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		174.61730	151.694	20.75	0.1611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		1,480.21730	1,663.094	20.75	0.8389	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		3,446.13460	3,652.467	24.08	0.9848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		10.53460	11.067	24.08	0.0152	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		2,711.63980	2,915.173	21.85	0.9674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		26.03980	23.773	21.85	0.0326	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		3,545.36040	3,751.693	24.48	0.9860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		9.76040	10.293	24.48	0.0140	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		2,379.24450	2,581.460	21.55	0.9483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		43.64450	40.060	21.55	0.0517	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		3,694.30910	3,900.635	25.09	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		8.70910	9.235	25.09	0.0124	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		75.42020	69.439	21.22	0.0836	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		2,011.02020	2,210.839	21.22	0.9164	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		413.01320	363.842	21.76	0.3020	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		1,008.61320	1,165.242	21.76	0.6980	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		2,827.23240	3,031.099	21.95	0.9725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		21.63240	19.699	21.95	0.0275	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		144.96050	129.365	20.79	0.1416	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		1,580.56050	1,770.765	20.79	0.8584	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		53.86610	49.516	21.43	0.0623	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		2,239.46610	2,440.916	21.43	0.9377	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		488.97630	433.124	22.15	0.3376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		924.57630	1,074.524	22.15	0.6624	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		3,070.09280	3,276.017	22.54	0.9794	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		14.49280	14.617	22.54	0.0206	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		134.55000	121.944	20.84	0.1348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		1,620.15000	1,813.344	20.84	0.8652	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		110.41080	101.718	20.96	0.1158	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,746.01080	1,943.118	20.96	0.8842	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		37.79550	34.648	21.64	0.0455	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		2,473.39550	2,676.048	21.64	0.9545	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		50.25250	46.174	21.47	0.0586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		2,285.85250	2,487.574	21.47	0.9414	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		436.02490	384.557	21.87	0.3130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		981.62490	1,135.957	21.87	0.6870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		17.60740	15.983	22.06	0.0228	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		2,953.20740	3,157.383	22.06	0.9772	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		3,803.61310	4,009.930	25.53	0.9886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		8.01310	8.530	25.53	0.0114	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,090.61170	1,955.632	27.72	0.7252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		286.21170	357.032	27.72	0.2748	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,511.25220	2,714.065	21.67	0.9568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			35.65220	32.665	21.67	0.0432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,065.84480	971.573	24.51	0.5351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			551.44480	662.973	24.51	0.4649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			885.05720	1,031.791	22.35	0.6447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			529.45720	470.391	22.35	0.3553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			880.23070	1,026.566	22.37	0.6424	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			534.63070	475.166	22.37	0.3576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			889.90580	1,037.044	22.32	0.6469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			524.30580	465.644	22.32	0.3531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			0.00000	700.886	24.24	0.4856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			0.00000	899.486	24.24	0.5144	1,798,971.60	2,000	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			0.00000	1,143.504	25.13	0.5797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			0.00000	584.903	25.13	0.4203	1,169,807.00	2,000	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			1,064.60870	1,228.114	21.62	0.7194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			369.00870	326.714	21.62	0.2806	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			1,720.85970	1,596.028	26.62	0.6712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			356.45970	437.428	26.62	0.3288	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			0.00000	1,171.990	25.22	0.5865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			0.00000	573.390	25.22	0.4135	430,042.80	750	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,180.83420	1,080.368	24.90	0.5641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			506.43420	611.768	24.90	0.4359	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			1,887.94180	1,757.202	27.13	0.6969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			323.54180	398.602	27.13	0.3031	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,850.67720	2,048.983	21.06	0.8980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			95.07720	87.583	21.06	0.1020	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			1,487.79870	1,670.930	20.74	0.8406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			172.19870	149.530	20.74	0.1594	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			689.47280	618.768	23.07	0.4187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			755.07280	890.168	23.07	0.5813	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			2,426.22910	2,628.670	21.59	0.9514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			40.62910	37.270	21.59	0.0486	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			1,216.35810	1,388.866	21.28	0.7692	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			280.75810	247.466	21.28	0.2308	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			2,165.70610	2,366.687	21.36	0.9314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			60.10610	55.287	21.36	0.0686	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			915.11730	829.736	23.97	0.4929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			620.71730	741.136	23.97	0.5071	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,398.33830	1,578.339	20.91	0.8192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			202.73830	176.939	20.91	0.1808	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			773.84550	697.487	23.42	0.4482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			699.44550	828.887	23.42	0.5518	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			828.80000	970.710	22.65	0.6182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			593.20000	529.310	22.65	0.3818	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			1,106.43610	1,273.570	21.52	0.7342	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			340.83610	302.170	21.52	0.2658	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			539.82950	479.964	22.40	0.3598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			875.42950	1,021.364	22.40	0.6402	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			836.82420	756.384	23.67	0.4688	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			662.42420	787.784	23.67	0.5312	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,427.78470	1,608.852	20.85	0.8265	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			192.18470	167.452	20.85	0.1735	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,526.00720	1,408.870	26.02	0.6372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			401.60720	490.270	26.02	0.3628	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,202.86400	1,101.262	24.98	0.5693	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			498.46400	602.662	24.98	0.4307	0.00	0	10,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			53.36510	48.675	21.09	0.0604	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			2,303.36510	2,504.975	21.09	0.9396	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			384.55240	340.727	21.42	0.2836	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			1,084.55240	1,247.027	21.42	0.7164	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			2,211.26900	2,412.264	21.03	0.9318	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			61.26900	55.964	21.03	0.0682	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			348.06880	308.869	21.30	0.2650	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			1,138.06880	1,305.169	21.30	0.7350	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			217.48830	190.645	20.38	0.1831	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,468.08830	1,648.145	20.38	0.8169	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,446.44420	1,625.703	20.42	0.8116	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			225.84420	198.203	20.42	0.1884	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			1,841.80000	1,714.313	26.13	0.6720	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			382.40000	461.813	26.13	0.3280	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			1,005.77120	1,156.002	21.48	0.6722	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			495.17120	438.502	21.48	0.3278	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,513.36580	2,714.656	20.49	0.9528	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			42.76580	37.156	20.49	0.0472	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			124.99900	114.383	20.34	0.1220	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,795.59900	1,991.883	20.34	0.8780	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,392.11840	2,250.752	27.55	0.7442	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			282.71840	348.252	27.55	0.2558	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			37.32440	31.997	20.39	0.0414	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,612.02440	2,813.797	20.39	0.9586	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			26.81070	22.936	19.57	0.0303	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,874.31070	3,078.736	19.57	0.9697	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			44.29750	37.604	18.94	0.0461	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,626.49750	2,828.904	18.94	0.9539	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,582.75650	2,784.728	18.95	0.9502	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			48.55650	41.328	18.95	0.0498	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			33.78650	28.343	18.79	0.0362	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,777.98650	2,981.743	18.79	0.9638	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			306.28850	271.873	20.12	0.2203	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,460.48850	1,635.273	20.12	0.7797	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,549.47120	1,727.897	19.94	0.8019	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			265.27120	234.497	19.94	0.1981	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		629.88370	564.216	21.32	0.3592	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		1,034.08370	1,177.616	21.32	0.6408	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		632.50890	567.193	21.08	0.3518	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,093.40890	1,238.193	21.08	0.6482	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		2,644.08860	2,845.835	17.79	0.9497	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		52.28860	43.036	17.79	0.0503	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		744.46120	672.286	21.26	0.3798	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		1,066.26120	1,205.086	21.26	0.6202	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		390.41620	349.741	20.02	0.2488	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		1,462.21620	1,632.541	20.02	0.7512	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		38.02690	30.784	17.53	0.0382	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		2,799.82690	3,003.584	17.53	0.9618	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		1,639.64370	1,817.725	19.66	0.7955	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		297.84370	264.925	19.66	0.2045	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,834.57040	2,016.091	19.15	0.8237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		255.67040	224.791	19.15	0.1763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		3,844.95570	4,058.935	20.31	0.9805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		16.05570	17.635	20.31	0.0195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		3,586.56350	3,800.320	19.24	0.9780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		17.66350	19.020	19.24	0.0220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		118.29040	97.651	18.01	0.0948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		2,297.19040	2,488.951	18.01	0.9052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		4,143.28150	4,357.441	21.54	0.9829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		14.38150	16.141	21.54	0.0171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		5,302.88480	5,515.244	23.19	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		3.98480	3.944	23.19	0.0045	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,904.60640	4,118.628	20.55	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		15.70640	17.328	20.55	0.0190	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		395.54300	356.218	19.83	0.2439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		1,544.44300	1,717.518	19.83	0.7561	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,905.15560	3,107.557	16.71	0.9669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		36.25560	26.257	16.71	0.0331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		2,057.17510	2,243.822	18.58	0.8671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		178.27510	152.522	18.58	0.1329	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		599.45610	542.059	20.48	0.3234	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		1,268.35610	1,423.359	20.48	0.6766	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		725.50630	656.980	20.92	0.3642	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		1,154.40630	1,298.280	20.92	0.6358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		2,288.92550	2,480.518	18.03	0.9040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		120.02550	99.218	18.03	0.0960	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		868.72750	791.840	21.45	0.4059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		1,047.62750	1,183.140	21.45	0.5941	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		332.58780	298.226	19.59	0.2153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,661.48780	1,839.526	19.59	0.7847	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		923.08480	843.244	21.64	0.4205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		1,011.98480	1,144.544	21.64	0.5795	0.00	0	721

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	12.47	Call			3,179.47280	3,392.718	17.55	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			20.57280	21.418	17.55	0.0265	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,973.46230	2,158.223	18.79	0.8517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			204.56230	176.923	18.79	0.1483	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			3,140.19720	3,352.968	17.38	0.9730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			21.29720	21.668	17.38	0.0270	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,943.61670	2,127.692	18.87	0.8460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			214.71670	186.392	18.87	0.1540	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			709.12090	641.609	20.85	0.3591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			1,168.02090	1,312.909	20.85	0.6409	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,021.32460	1,896.985	24.59	0.6294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			570.22460	658.285	24.59	0.3706	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,569.88400	1,744.082	19.78	0.7625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			380.98400	342.782	19.78	0.2375	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,686.02260	2,885.017	17.16	0.9497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			57.12260	43.717	17.16	0.0503	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,776.45890	2,976.923	16.98	0.9574	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			47.55890	35.623	16.98	0.0426	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,870.41250	2,052.780	19.05	0.8312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			241.51250	211.480	19.05	0.1688	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,674.90280	1,853.475	19.57	0.7878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			326.00280	292.175	19.57	0.2122	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,513.10560	1,684.762	19.90	0.7480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			414.20560	373.462	19.90	0.2520	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			874.69730	797.478	21.47	0.4075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			1,043.59730	1,178.778	21.47	0.5925	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,029.35600	1,904.763	24.61	0.6305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			568.25600	656.063	24.61	0.3695	127,580,635.23	194,464	104,232
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,341.35480	1,504.480	20.29	0.7000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			532.45480	483.180	20.29	0.3000	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,144.86520	1,055.962	22.38	0.4750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			883.76520	1,007.262	22.38	0.5250	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,362.62390	2,231.076	25.38	0.6721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			491.52390	572.376	25.38	0.3279	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,628.31500	1,804.997	19.66	0.7768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			349.41500	313.697	19.66	0.2232	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			997.63490	914.024	21.90	0.4396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			966.53490	1,095.324	21.90	0.5604	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,647.39170	1,536.033	23.69	0.5732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			676.29170	777.333	23.69	0.4268	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,494.54790	1,665.340	19.94	0.7431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			425.64790	384.040	19.94	0.2569	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,307.06990	1,210.320	22.82	0.5101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			805.96990	921.620	22.82	0.4899	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,758.26800	2,958.443	17.01	0.9559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			49.36800	37.143	17.01	0.0441	0.00	0	139,342

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,531.84680	1,704.358	19.86	0.7528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			402.94680	363.058	19.86	0.2472	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,218.16810	1,125.628	22.58	0.4913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			847.06810	966.928	22.58	0.5087	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,579.29520	2,776.447	17.39	0.9394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			70.39520	55.147	17.39	0.0606	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,092.70640	1,005.957	22.22	0.4629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			911.60640	1,037.257	22.22	0.5371	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			2,372.35700	2,565.623	17.84	0.9154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			103.45700	84.323	17.84	0.0846	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			2,466.07010	2,661.146	17.64	0.9270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			87.17010	69.846	17.64	0.0730	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,484.50700	1,379.943	23.28	0.5447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			733.40700	841.243	23.28	0.4553	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			2,096.00530	2,283.510	18.49	0.8739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			167.10530	142.210	18.49	0.1261	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			1,335.73550	1,498.560	20.30	0.6984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			536.83550	487.260	20.30	0.3016	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			2,111.67180	2,299.519	18.45	0.8765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			162.77180	138.219	18.45	0.1235	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,387.03630	1,552.557	20.18	0.7134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			498.13630	451.257	20.18	0.2866	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			1,330.13190	1,492.660	20.32	0.6967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			541.23190	491.360	20.32	0.3033	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			2,026.46000	2,212.420	18.66	0.8616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			187.56000	161.120	18.66	0.1384	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			1,973.34410	1,850.521	24.48	0.6228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			582.24410	671.821	24.48	0.3772	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,037.39230	1,912.550	24.63	0.6316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			566.29230	653.850	24.63	0.3684	196,155.12	300	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			0.00000	2,014.665	24.88	0.6453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.00000	625.966	24.88	0.3547	51,704,750.30	82,600	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			0.00000	2,023.388	19.13	0.8252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			0.00000	222.088	19.13	0.1748	1,673,653.66	7,536	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			2,784.90290	2,643.178	26.20	0.7168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			413.80290	484.478	26.20	0.2832	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			0.00000	2,985.118	26.86	0.7475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.00000	426.418	26.86	0.2525	3,213,489.06	7,536	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			0.00000	1,337.688	20.75	0.6494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			0.00000	616.388	20.75	0.3506	59,932,657.46	97,232	97,232
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			0.00000	1,303.138	20.90	0.6375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			0.00000	651.838	20.90	0.3625	26,920,913.53	41,300	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,097.42140	1,236.918	21.19	0.6139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			798.52140	725.618	21.19	0.3861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,105.98160	1,246.149	21.15	0.6173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			787.08160	714.849	21.15	0.3827	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		0.00000	1,332.695	20.77	0.6477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		0.00000	621.395	20.77	0.3523	4,411,904.50	7,100	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,101.68990	1,241.524	21.17	0.6156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		792.78990	720.224	21.17	0.3844	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		19.90850	21.256	18.48	0.0246	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		3,457.50850	3,671.756	18.48	0.9754	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		481.64590	437.410	20.03	0.2754	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		1,463.34590	1,632.210	20.03	0.7246	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		1,729.45230	1,909.756	19.48	0.7905	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		327.75230	294.956	19.48	0.2095	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		869.67390	794.512	21.33	0.3998	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		1,091.37390	1,229.312	21.33	0.6002	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		60.73880	46.569	17.02	0.0521	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,712.43880	2,911.369	17.02	0.9479	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		67.35750	52.170	17.05	0.0568	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,677.35750	2,875.570	17.05	0.9432	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,008.18290	929.711	21.40	0.4187	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		1,116.08290	1,253.111	21.40	0.5813	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		145.53160	120.072	17.48	0.1053	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		2,373.43160	2,563.472	17.48	0.8947	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		585.90060	539.210	20.07	0.3014	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		1,463.80060	1,632.610	20.07	0.6986	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,824.71830	2,004.324	19.21	0.7878	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		356.81830	320.924	19.21	0.2122	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		57.68360	42.650	16.18	0.0472	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,855.58360	3,056.050	16.18	0.9528	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,784.66900	2,983.729	16.37	0.9462	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		66.76900	50.329	16.37	0.0538	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,916.34010	2,093.592	19.00	0.7861	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		384.24010	343.792	19.00	0.2139	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,147.15750	1,066.405	21.53	0.4349	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		1,139.25750	1,276.205	21.53	0.5651	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		87.88140	70.465	16.19	0.0682	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		2,729.98140	2,930.265	16.19	0.9318	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,850.11350	3,053.171	15.83	0.9450	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		68.01350	53.371	15.83	0.0550	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		695.18810	643.583	20.15	0.3241	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		1,467.28810	1,633.384	20.15	0.6759	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		29.76800	30.834	17.86	0.0305	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		3,678.06800	3,897.034	17.86	0.9695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,051.54180	976.400	21.12	0.4081	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		1,243.34180	1,386.500	21.12	0.5919	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,879.84950	2,057.232	19.16	0.7683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		438.04950	397.132	19.16	0.2317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,873.49180	2,051.264	19.19	0.7668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		1,131.96670	1,268.898	21.69	0.5523	0.00	0	911



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	13.83	Call		2,233.37890	2,412.385	17.70	0.8477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		251.57890	212.285	17.70	0.1523	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		456.42980	417.518	19.30	0.2392	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,848.22980	2,027.618	19.30	0.7608	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		2,198.84390	2,376.750	17.84	0.8406	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		109.56220	84.133	16.11	0.0776	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		619.36670	574.020	19.86	0.2956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,611.16670	1,784.120	19.86	0.7044	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		299.61470	257.070	18.11	0.1738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		2,131.41470	2,307.170	18.11	0.8262	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,240.16670	1,158.798	21.69	0.4477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,772.76870	2,968.265	15.81	0.9339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		3,105.20240	3,316.629	15.44	0.9604	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		43.40240	36.529	15.44	0.0396	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,008.91800	935.794	20.98	0.3986	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		1,270.71800	1,415.894	20.98	0.6014	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,681.36220	2,874.233	16.11	0.9224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		15.60220	12.789	21.20	0.0117	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		3,564.26890	3,783.714	17.24	0.9667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		32.46890	33.614	17.24	0.0333	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,901.04720	3,100.045	15.41	0.9481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		69.24720	49.944	15.41	0.0519	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		90.96870	68.164	15.81	0.0661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		518.22170	477.888	19.55	0.2618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,750.02170	1,927.988	19.55	0.7382	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,164.49760	1,084.251	21.46	0.4321	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		1,176.29760	1,314.351	21.46	0.5679	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		5,137.40220	5,352.889	21.20	0.9883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		441.69180	401.164	19.19	0.2332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,886.22950	2,063.222	19.14	0.7698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		434.42950	393.122	19.14	0.2302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		267.04390	226.650	17.84	0.1594	0.00	0	6,250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		801.99040	744.306	20.26	0.3431	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		1,473.99040	1,634.906	20.26	0.6569	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,997.84580	2,171.802	18.80	0.7856	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		405.84580	361.202	18.80	0.2144	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,275.68240	1,196.036	21.69	0.4483	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		1,157.68240	1,296.636	21.69	0.5517	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		70.74960	55.025	15.38	0.0552	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,912.74960	3,115.625	15.38	0.9448	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		100.86880	81.006	15.87	0.0741	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,759.36880	2,958.206	15.87	0.9259	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		2,557.07620	2,749.806	16.58	0.8959	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		154.27620	128.306	16.58	0.1041	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,600.25800	1,510.114	22.41	0.5038	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		1,013.05800	1,141.614	22.41	0.4962	0.00	0	39,250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,413.10620	1,334.838	21.82	0.4596	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		1,186.30620	1,327.538	21.82	0.5404	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		78.73660	56.714	14.92	0.0553	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,991.93660	3,189.413	14.92	0.9447	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		919.34070	857.823	20.39	0.3605	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		1,492.54070	1,650.523	20.39	0.6395	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		2,088.99100	2,258.103	18.50	0.7865	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		425.79100	375.403	18.50	0.2135	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		120.10940	91.989	15.61	0.0798	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,795.50940	2,986.788	15.61	0.9202	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		522.78810	481.922	19.13	0.2464	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,984.08810	2,162.922	19.13	0.7536	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,559.88800	1,478.340	22.05	0.4792	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		1,151.18800	1,289.339	22.05	0.5208	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		2,164.02620	2,337.330	18.30	0.7872	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		436.12620	389.230	18.30	0.2128	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,555.58700	1,476.985	21.96	0.4714	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		1,203.48700	1,345.085	21.96	0.5286	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		75.75190	57.978	14.55	0.0552	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		3,053.65190	3,256.078	14.55	0.9448	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,042.17640	979.364	20.60	0.3777	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		1,500.07640	1,657.464	20.60	0.6223	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		128.55470	103.853	15.40	0.0854	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,822.95470	3,018.553	15.40	0.9146	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		0.00000	3,516.509	25.56	0.6891	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		0.00000	727.709	25.56	0.3109	29,108,372.00	40,000	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		3,565.12550	3,796.660	16.47	0.9503	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		48.52550	60.060	16.47	0.0497	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,268.88320	1,198.105	21.17	0.4154	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		1,415.48320	1,564.705	21.17	0.5846	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		2,379.53950	2,566.661	17.61	0.8240	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		332.93950	300.061	17.61	0.1760	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,208.47290	2,110.724	23.14	0.5538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		995.07290	1,117.324	23.14	0.4462	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		5,288.78120	5,504.400	19.53	0.9854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		22.18120	17.800	19.53	0.0146	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		2,691.12080	2,581.215	24.00	0.6054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		857.72080	967.814	24.00	0.3946	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,943.20840	2,123.178	19.47	0.7241	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		646.60840	606.578	19.47	0.2759	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,072.41530	1,009.832	20.63	0.3779	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,539.01530	1,696.432	20.63	0.6221	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		0.00000	1,692.105	20.65	0.6209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		0.00000	1,015.505	20.65	0.3791	2,610,863.61	2,571	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		0.00000	2,643.935	24.10	0.6115	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		0.00000	950.535	24.10	0.3885	4,887,649.94	5,142	2,571

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			2,236.17540	2,413.698	18.24	0.7919	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			429.57540	387.098	18.24	0.2081	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,728.38510	2,932.708	16.28	0.8883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			171.78510	156.108	16.28	0.1117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,743.30830	2,948.190	16.23	0.8906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			166.70830	151.590	16.23	0.1094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,198.43620	3,077.355	24.82	0.6501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			745.03620	843.956	24.82	0.3499	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,735.83340	2,940.440	16.26	0.8894	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			169.23340	153.840	16.26	0.1106	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,161.36330	1,097.087	20.87	0.3901	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,530.96330	1,686.987	20.87	0.6099	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			2,251.87350	2,434.027	18.39	0.7860	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			452.27350	414.127	18.39	0.2140	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,240.80930	1,382.603	22.17	0.5213	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,691.20930	1,612.703	22.17	0.4787	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			81.07130	79.586	15.25	0.0665	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			3,130.67130	3,349.486	15.25	0.9335	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			146.93520	138.840	16.11	0.1004	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,871.23520	3,083.440	16.11	0.8996	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,348.79780	2,535.818	18.56	0.7845	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			476.19780	442.318	18.56	0.2155	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,849.18810	1,771.150	22.47	0.4875	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,271.78810	1,414.650	22.47	0.5125	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			190.43680	181.443	16.81	0.1162	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,923.03680	3,134.943	16.81	0.8838	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			3,231.69020	3,459.432	16.37	0.9177	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			109.09020	115.931	16.37	0.0823	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,302.78970	1,237.201	21.23	0.4040	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,555.38970	1,710.701	21.23	0.5960	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			1,984.41670	1,907.431	22.70	0.4933	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,305.31670	1,449.831	22.70	0.5067	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			130.01020	128.532	16.49	0.0862	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			3,320.91020	3,540.932	16.49	0.9138	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,423.56740	1,358.936	21.52	0.4137	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,584.46740	1,741.336	21.52	0.5863	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,435.24840	2,623.866	18.59	0.7846	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			494.34840	461.466	18.59	0.2154	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			227.64330	215.549	17.16	0.1266	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,985.64330	3,195.049	17.16	0.8734	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			4,394.26410	4,614.829	17.60	0.9586	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			60.36410	59.129	17.60	0.0414	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,859.33680	3,064.192	17.59	0.8497	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			295.43680	278.492	17.59	0.1503	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,711.80820	1,875.665	21.17	0.6130	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,294.06040	1,235.878	21.18	0.3880	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	13/12/2019	Foreign Exchange Option	15.82	Call		1,704.11770	1,867.503	21.20	0.6110	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,300.21770	1,241.803	21.20	0.3890	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,287.90820	1,229.965	21.17	0.3870	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,360.07360	2,275.405	23.33	0.5313	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		1,203.97360	1,341.105	23.33	0.4687	0.00	0	1,000	
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		4,534.41150	4,397.109	26.70	0.6913	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		758.31150	842.809	26.70	0.3087	0.00	0	2,000	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,707.96040	1,871.578	21.18	0.6120	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		2,531.33640	2,722.908	18.67	0.7845	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		515.03640	484.408	18.67	0.2155	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,125.96850	2,049.924	22.90	0.4983	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		1,342.26850	1,488.424	22.90	0.5017	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		149.58170	154.728	17.01	0.0944	0.00	0	500	
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		3,415.88170	3,643.228	17.01	0.9056	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,558.59550	1,493.498	21.79	0.4234	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		1,614.89550	1,771.998	21.79	0.5766	0.00	0	500	
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		262.46020	247.676	17.42	0.1352	0.00	0	0	
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		3,043.46020	3,250.876	17.42	0.8648	0.00	0	0	
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		298.87940	278.502	17.64	0.1427	0.00	0	0	
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		3,098.17940	3,300.602	17.64	0.8573	0.00	0	0	
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		328.20690	309.535	17.81	0.1495	0.00	0	0	
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		3,150.50690	3,355.335	17.81	0.8505	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		2,058.40800	2,230.774	20.90	0.6474	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,243.10800	1,191.774	20.90	0.3526	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		2,066.61040	2,239.180	20.87	0.6493	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,231.31040	1,180.180	20.87	0.3507	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		2,062.49930	2,234.971	20.88	0.6483	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,237.19930	1,185.971	20.88	0.3517	0.00	0	0	
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		362.20200	339.284	17.94	0.1553	0.00	0	0	
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		3,207.60200	3,408.684	17.94	0.8447	0.00	0	0	
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		390.60600	366.407	18.04	0.1605	0.00	0	0	
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		3,249.60600	3,450.007	18.04	0.8395	0.00	0	0	
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		422.57780	399.403	18.19	0.1658	0.00	0	0	
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		3,311.67780	3,513.803	18.19	0.8342	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,025.93490	979.496	20.00	0.2975	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		2,507.79970	2,687.746	19.98	0.7043	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,015.19970	969.646	19.98	0.2957	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,503.16080	2,682.668	19.99	0.7034	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,020.56080	974.569	19.99	0.2966	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		2,498.53490	2,677.596	20.00	0.7025	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,145.66630	1,096.505	20.23	0.3091	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		2,536.66630	2,713.905	20.23	0.6909	0.00	0	0	
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		2,681.12300	2,860.070	20.11	0.6996	0.00	0	0	
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,143.72300	1,095.570	20.11	0.3004	0.00	0	0	
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		2,676.77010	2,855.122	20.12	0.6988	0.00	0	0	
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,149.37010	1,100.622	20.12	0.3012	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			2,672.42940	2,850.193	20.14	0.6980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,155.02940	1,105.693	20.14	0.3020	0.00	0	0
<b>Total \$ / R Option</b>												<b>346,137,370.86</b>	<b>589,434</b>	<b>7,168,723</b>
<b>Total \$ / R</b>												<b>3,331,803,852.96</b>	<b>781,219</b>	<b>8,266,561</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			15.45110		15.24970			0.0000	0.00	0	340
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.64140		15.43560			0.0000	297,186.60	19	98
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.84130		15.62890			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			16.03010		15.81180			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>297,186.60</b>	<b>19</b>	<b>448</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			125,319.84100	145,275.931	30.11	0.9657	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			1,349.84100	1,165.931	30.11	0.0343	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			124,347.40380	144,295.679	30.02	0.9651	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			1,377.40380	1,185.679	30.02	0.0349	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			126,292.86840	146,256.572	30.20	0.9663	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			1,322.86840	1,146.572	30.20	0.0337	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			87,560.71400	79,271.274	23.82	0.4810	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			64,120.71400	76,411.274	23.82	0.5190	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			82,880.00160	97,070.998	22.65	0.6182	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			59,320.00160	52,930.998	22.65	0.3818	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			82,427.11150	96,577.972	22.67	0.6160	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			59,867.11150	53,437.972	22.67	0.3840	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			83,335.32770	97,566.466	22.62	0.6204	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			58,775.32770	52,426.466	22.62	0.3796	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			184,167.18310	202,336.403	19.13	0.8252	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			25,277.18310	22,206.403	19.13	0.1748	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			185,599.03780	203,802.229	19.09	0.8282	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			24,709.03780	21,672.229	19.09	0.1718	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			184,882.24490	203,068.138	19.11	0.8267	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			24,992.24490	21,938.138	19.11	0.1733	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			187,977.79660	205,718.047	19.16	0.7683	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			43,797.79660	39,708.047	19.16	0.2317	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			187,342.00330	205,121.235	19.19	0.7668	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			44,162.00330	40,111.235	19.19	0.2332	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			188,615.81610	206,317.034	19.14	0.7698	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			43,435.81610	39,307.034	19.14	0.2302	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>297,186.60</b>	<b>19</b>	<b>448</b>
£ / R	On	17/09/2018	Foreign Exchange Future			20.02610		19.57850			0.0000	10,093,154.40	504	196,322
£ / R	On	28/09/2018	Foreign Exchange Future			20.06520		19.61770			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			20.12940		19.68080			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			20.35310		19.89610			0.0000	47,463,429.20	2,332	309,627

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Future			20.71080		20.24070			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			21.05040		20.56830			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			21.42320		20.93450			0.0000	0.00	0	4,645
<b>Total £ / R Future</b>												<b>57,556,583.60</b>	<b>2,836</b>	<b>521,744</b>
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,350.61940	1,792.007	29.10	0.9630	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			22.11940	15.907	29.10	0.0370	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,340.88150	1,782.173	29.02	0.9626	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			22.38150	16.073	29.02	0.0374	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,360.36180	1,801.844	29.19	0.9634	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			21.86180	15.744	29.19	0.0366	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			1,985.11040	2,427.417	26.28	0.9760	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			17.41040	12.217	26.28	0.0240	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			1,975.44840	2,417.557	26.23	0.9757	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			17.74840	12.357	26.23	0.0243	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			1,994.88500	2,437.279	26.33	0.9763	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			17.18500	12.079	26.33	0.0237	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			299.50380	186.209	21.71	0.2174	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			900.30380	1,235.609	21.71	0.7826	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,967.06870	2,379.374	20.51	0.8721	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			190.96870	146.274	20.51	0.1279	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,959.09360	2,370.737	20.50	0.8711	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			192.99360	147.637	20.50	0.1289	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,975.05930	2,388.022	20.52	0.8731	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			188.95930	144.922	20.52	0.1269	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,520.52520	2,934.292	19.19	0.8583	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			279.82520	223.492	19.19	0.1417	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,978.56450	1,720.475	21.63	0.5559	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			779.26450	991.276	21.63	0.4441	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,293.44810	2,694.510	19.26	0.8293	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			352.74810	283.710	19.26	0.1707	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,286.11500	2,686.698	19.26	0.8283	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			355.41500	285.898	19.26	0.1717	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,300.79060	2,702.333	19.26	0.8303	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			350.09060	281.533	19.26	0.1697	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,501.20860	2,901.242	19.63	0.7864	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			562.90860	480.842	19.63	0.2136	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,494.49390	2,893.902	19.63	0.7855	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			566.19390	483.502	19.63	0.2145	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,507.92980	2,908.592	19.63	0.7873	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			559.62980	478.192	19.63	0.2127	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,824.46440	3,233.869	19.91	0.7702	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			719.96440	640.669	19.91	0.2298	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,838.09760	3,248.110	19.91	0.7718	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			713.59760	634.910	19.91	0.2282	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,831.27630	3,240.985	19.91	0.7710	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			716.77630	637.785	19.91	0.2290	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>57,556,583.60</b>	<b>2,836</b>	<b>522,744</b>
¥ / R	On	06/09/2018	Foreign Exchange Future			0.13830		0.13680			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13855		0.13703			0.0000	0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Future			0.14119		0.13962			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.14413		0.14249			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14694		0.14524			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			0.00000	0.000	39.93	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,680.00030	1,830.000	44.64	1.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			0.00030	0.000	44.64	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			689.70110	830.954	49.35	0.9920	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			9.70110	0.954	49.35	0.0080	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			2,680.00000	2,830.000	39.93	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			720.19000	870.749	23.24	0.9373	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			16.89000	16.149	23.24	0.0627	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			136.75350	201.210	26.57	0.4236	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			433.45350	346.611	26.57	0.5764	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,706.20630	1,857.471	34.34	0.9903	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			2.90630	2.871	34.34	0.0097	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,984.99800	2,142.779	18.42	0.9586	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			22.59800	23.679	18.42	0.0414	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,148.05670	1,308.064	20.73	0.7926	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			185.65670	188.964	20.73	0.2074	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,976.85220	3,136.228	24.88	0.9763	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			14.45220	17.128	24.88	0.0237	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,429.81900	2,602.605	24.66	0.8663	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			180.41900	189.305	24.66	0.1337	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,672.42280	1,839.626	24.49	0.7477	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			423.02280	426.326	24.49	0.2523	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,309.87360	3,480.875	24.82	0.9434	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			60.47360	67.575	24.82	0.0566	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,822.83830	2,007.726	19.08	0.7922	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			298.93830	313.926	19.08	0.2078	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,298.88010	1,463.669	21.53	0.6369	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			774.98010	769.869	21.53	0.3631	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,574.08490	2,763.108	16.40	0.9302	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			50.18490	69.308	16.40	0.0698	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	07/09/2018	Foreign Exchange Future			17.93570		17.60100			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			17.94710		17.61550			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			17.97010		17.63780			0.0000	31,663,316.20	1,762	97,748
€ / R	On	25/09/2018	Foreign Exchange Future			18.00030		17.66780			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			18.31870		17.97800			0.0000	2,363,112.30	129	40,969
€ / R	On	18/03/2019	Foreign Exchange Future			18.70480		18.35210			0.0000	18,704.80	1	4,726
€ / R	On	14/06/2019	Foreign Exchange Future			19.07410		18.71130			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			19.33920		18.97130			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			19.47890		19.10690			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>34,045,133.30</b>	<b>1,892</b>	<b>148,733</b>
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			0.04840	0.003	45.78	0.0000	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			1,981.04840	2,315.703	45.78	1.0000	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			1.44450	1.309	41.66	0.0043	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,996.94450	2,328.409	41.66	0.9957	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			9.08680	6.667	30.93	0.0179	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			36.14780	21.005	24.97	0.0591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			913.94780	1,231.105	24.97	0.9409	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			18.62180	40.523	33.18	0.0839	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			630.81200	900.823	22.63	0.8880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			103.01200	40.723	22.63	0.1120	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,387.91050	3,720.210	38.04	0.9997	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			0.11050	0.110	38.04	0.0003	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,646.88680	1,976.767	30.93	0.9821	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			105.70530	42.172	22.66	0.1151	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			638.16560	909.410	22.59	0.8911	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			100.36560	39.310	22.59	0.1089	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,794.62570	2,124.849	31.51	0.9870	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			6.82570	4.749	31.51	0.0130	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			1,940.82180	1,630.424	33.18	0.9161	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,993.59860	3,662.501	40.35	0.9937	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.39860	2.601	40.35	0.0063	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			4,137.83470	4,470.140	43.29	0.9999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.03470	0.040	43.29	0.0001	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			623.50530	892.272	22.66	0.8849	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			17.00360	12.433	25.72	0.0291	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,594.80360	1,922.733	25.72	0.9709	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			753.14640	613.877	21.44	0.3947	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			836.92790	1,037.762	21.47	0.6033	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			758.92790	619.062	21.47	0.3967	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			845.38570	1,047.413	21.42	0.6073	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			747.38570	608.713	21.42	0.3927	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			841.14640	1,042.577	21.44	0.6053	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2,406.53430	2,721.362	17.96	0.8842	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			184.43430	146.562	17.96	0.1158	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			159.97880	126.331	17.86	0.1030	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
€ / R	On	18/03/2019		Foreign Exchange Option	16.00	Call		2,512.07880	2,831.131	17.86	0.8970	0.00	0	650
€ / R	On	18/03/2019		Foreign Exchange Option	16.14	Call		2,398.51840	2,713.009	17.97	0.8832	0.00	0	0
€ / R	On	18/03/2019		Foreign Exchange Option	16.14	Put		186.41840	148.209	17.97	0.1168	0.00	0	0
€ / R	On	18/03/2019		Foreign Exchange Option	16.15	Call		2,390.51740	2,704.670	17.98	0.8822	0.00	0	0
€ / R	On	18/03/2019		Foreign Exchange Option	16.15	Put		188.41740	149.870	17.98	0.1178	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.87	Call		2,259.18080	2,561.706	18.05	0.8032	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.87	Put		417.88080	357.606	18.05	0.1968	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.88	Call		2,252.42060	2,554.284	18.06	0.8021	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.88	Put		421.12060	360.184	18.06	0.1979	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.86	Call		2,265.95640	2,569.140	18.05	0.8043	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.86	Put		414.65640	355.040	18.05	0.1957	0.00	0	0
€ / R	On	14/08/2019		Foreign Exchange Option	17.01	Call		2,442.92230	2,754.454	18.01	0.7946	0.00	0	0
€ / R	On	14/08/2019		Foreign Exchange Option	17.01	Put		481.62230	425.254	18.01	0.2054	0.00	0	31,200
€ / R	On	14/08/2019		Foreign Exchange Option	16.03	Put		253.55990	219.215	17.96	0.1220	0.00	0	31,200
€ / R	On	14/08/2019		Foreign Exchange Option	16.03	Call		3,194.85990	3,528.415	17.96	0.8780	0.00	0	0
€ / R	On	14/08/2019		Foreign Exchange Option	19.65	Put		1,906.62030	1,730.636	20.87	0.4911	0.00	0	0
€ / R	On	14/08/2019		Foreign Exchange Option	19.65	Call		1,227.92030	1,419.836	20.87	0.5089	0.00	0	62,400
€ / R	On	14/08/2019		Foreign Exchange Option	16.24	Call		3,025.22120	3,354.598	17.97	0.8621	0.00	0	0
€ / R	On	14/08/2019		Foreign Exchange Option	16.24	Put		293.92120	255.398	17.97	0.1379	0.00	0	30,200
€ / R	On	16/09/2019		Foreign Exchange Option	17.79	Call		2,113.16100	2,383.574	18.30	0.7195	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	17.79	Put		796.26100	694.674	18.30	0.2805	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	17.77	Call		2,124.16420	2,395.251	18.27	0.7217	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	17.77	Put		787.26420	686.351	18.27	0.2783	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	17.78	Call		2,118.65920	2,389.405	18.29	0.7206	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	17.78	Put		791.75920	690.506	18.29	0.2794	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>445,856</b>	
<b>Total € / R</b>											<b>34,045,133.30</b>	<b>1,892</b>	<b>594,589</b>	
AU\$ / R	On	17/09/2018		Foreign Exchange Future			11.11050	10.95480		0.0000	1,166,602.50	105	12,197	
AU\$ / R	On	14/12/2018		Foreign Exchange Future			11.25210	11.09270		0.0000	0.00	0	11,469	
AU\$ / R	On	18/03/2019		Foreign Exchange Future			11.40690	11.24230		0.0000	0.00	0	520	
AU\$ / R	On	14/06/2019		Foreign Exchange Future			11.55730	11.38730		0.0000	0.00	0	4,929	
<b>Total AU\$ / R Future</b>											<b>1,166,602.50</b>	<b>105</b>	<b>29,115</b>	
AU\$ / R	On	17/09/2018		Foreign Exchange Option	11.13	Put		279.42140	189.524	22.33	0.5092	0.00	0	0
AU\$ / R	On	17/09/2018		Foreign Exchange Option	11.11	Call		110.28020	178.660	22.20	0.5085	0.00	0	0
AU\$ / R	On	17/09/2018		Foreign Exchange Option	11.11	Put		265.48020	178.160	22.20	0.4915	0.00	0	0
AU\$ / R	On	17/09/2018		Foreign Exchange Option	11.12	Call		107.21310	174.297	22.27	0.4996	0.00	0	0
AU\$ / R	On	17/09/2018		Foreign Exchange Option	11.12	Put		272.41310	183.797	22.27	0.5004	0.00	0	0
AU\$ / R	On	17/09/2018		Foreign Exchange Option	11.13	Call		104.22140	170.024	22.33	0.4908	0.00	0	0
AU\$ / R	On	14/12/2018		Foreign Exchange Option	11.49	Call		276.97490	356.846	19.64	0.4396	0.00	0	0
AU\$ / R	On	14/12/2018		Foreign Exchange Option	11.49	Put		674.27490	594.746	19.64	0.5604	0.00	0	0
AU\$ / R	On	14/12/2018		Foreign Exchange Option	11.47	Call		282.54700	363.514	19.58	0.4460	0.00	0	0
AU\$ / R	On	14/12/2018		Foreign Exchange Option	11.47	Put		659.84700	581.414	19.58	0.5540	0.00	0	0
AU\$ / R	On	14/12/2018		Foreign Exchange Option	11.48	Call		279.74640	360.163	19.61	0.4427	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			667.04640	588.063	19.61	0.5573	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			1,052.81160	1,197.330	16.21	0.8088	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			170.51160	150.430	16.21	0.1912	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			1,045.47850	1,189.711	16.22	0.8065	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			173.17850	152.811	16.22	0.1935	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,060.17100	1,204.975	16.21	0.8111	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			167.87100	148.075	16.21	0.1889	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			465.30330	417.916	16.59	0.3425	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			837.65970	959.872	16.60	0.6551	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			470.35970	422.572	16.60	0.3449	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			847.57100	970.583	16.57	0.6599	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			460.27100	413.283	16.57	0.3401	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			842.60330	965.216	16.59	0.6575	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,166,602.50</b>	<b>105</b>	<b>29,115</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.88290		11.73110			0.0000	118,829.00	10	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			12.05430		11.89740			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>118,829.00</b>	<b>10</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,261.29200	2,413.430	21.70	0.9796	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			10.19200	10.530	21.70	0.0204	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,251.46850	2,403.548	21.65	0.9794	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			10.36850	10.648	21.65	0.0206	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,271.11800	2,423.314	21.75	0.9798	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			10.01800	10.414	21.75	0.0202	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,311.98170	1,453.872	16.91	0.8428	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			144.58170	129.572	16.91	0.1572	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,304.27660	1,445.746	16.90	0.8409	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			146.87660	131.446	16.90	0.1591	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,319.71420	1,462.018	16.91	0.8446	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			142.31420	127.718	16.91	0.1554	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>118,829.00</b>	<b>10</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			653.09730		642.46620			0.0000	0.00	0	25,000
<b>Total CF CANDCO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDCO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	17/09/2018	Foreign Exchange Future			15.91730		15.65220			0.0000	0.00	0	1,775
CHF / R	On	14/12/2018	Foreign Exchange Future			16.24190		15.96920			0.0000	0.00	0	755
CHF / R	On	18/03/2019	Foreign Exchange Future			16.60260		16.31950			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.94630		16.65530			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
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,680</b>
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			680.48850	908.209	25.82	0.8888	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			78.28850	40.908	25.82	0.1112	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			696.52540	926.654	25.97	0.8928	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			74.32540	39.353	25.97	0.1072	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			688.48710	917.423	25.89	0.8908	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			76.28710	40.123	25.89	0.1092	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,803.73840	3,068.655	23.79	0.9574	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			44.53840	36.755	23.79	0.0426	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,794.17800	3,059.034	23.77	0.9570	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			44.97800	37.134	23.77	0.0430	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,813.30290	3,078.281	23.81	0.9578	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			44.10290	36.381	23.81	0.0422	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			2,077.05980	2,321.620	19.57	0.8485	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			237.55980	199.020	19.57	0.1515	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			2,092.77220	2,337.795	19.57	0.8508	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			233.27220	195.195	19.57	0.1492	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			2,084.91050	2,329.701	19.57	0.8496	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			235.41050	197.101	19.57	0.1504	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,270.46830	2,511.955	18.81	0.8250	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			335.16830	285.655	18.81	0.1750	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,263.28270	2,504.428	18.82	0.8238	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			337.98270	288.128	18.82	0.1762	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,256.11240	2,496.916	18.82	0.8227	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			340.81240	290.616	18.82	0.1773	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,680</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			2.25500		2.22330			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.27710		2.24480			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.30090		2.26750			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.32360		2.28920			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			83.22510	38.916	22.01	0.0915	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			836.28020	1,092.715	21.07	0.8975	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			103.28020	42.715	21.07	0.1025	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			999.28360	1,285.643	22.95	0.9180	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			66.28360	35.643	22.95	0.0820	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			916.22510	1,188.916	22.01	0.9085	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			53.82600	51.594	21.36	0.0470	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			3,406.93860	3,727.080	21.23	0.9493	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			58.93860	56.080	21.23	0.0507	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	Call			3,312.48540	3,631.920	21.09	0.9452	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			64.48540	60.919	21.09	0.0548	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			3,501.82600	3,822.594	21.36	0.9530	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			2,216.40370	2,511.190	18.28	0.7846	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			441.40370	402.190	18.28	0.2154	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			2,146.31290	2,438.343	18.30	0.7738	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			471.31290	429.343	18.30	0.2262	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			2,287.80440	2,585.245	18.26	0.7952	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			412.80440	376.245	18.26	0.2048	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,482.46060	3,809.495	18.33	0.8654	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			290.46060	273.495	18.33	0.1346	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,399.42000	3,725.117	18.29	0.8590	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			307.42000	289.117	18.29	0.1410	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,317.14270	3,641.429	18.24	0.8524	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			325.14270	305.429	18.24	0.1476	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			1,012.10580		912.30740			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Future			2.42180		2.37660			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.47160		2.42510			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.52440		2.47620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.57580		2.52580			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			372.49130	201.513	23.63	0.2994	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			542.73640	860.659	23.42	0.7673	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			276.73640	142.659	23.42	0.2327	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			488.57080	788.325	23.53	0.7348	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			322.57080	170.325	23.53	0.2652	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			438.49130	719.513	23.63	0.7006	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,443.96160	3,891.148	21.41	0.9397	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			92.96160	75.148	21.41	0.0603	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,349.72510	3,795.198	21.18	0.9364	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			98.72510	79.198	21.18	0.0636	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,538.53810	3,987.316	21.64	0.9429	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			87.53810	71.316	21.64	0.0571	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,586.96840	2,996.700	18.09	0.8173	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			424.96840	352.700	18.09	0.1827	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,737.34380	3,156.011	18.11	0.8343	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			375.34380	312.011	18.11	0.1657	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			2,659.07210	3,073.409	18.05	0.8265	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			397.07210	329.409	18.05	0.1735	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			235.15860	210.119	17.75	0.1027	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,010.52520	4,482.950	17.78	0.8915	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			252.52520	224.950	17.78	0.1085	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,928.78830	4,398.533	17.80	0.8856	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			270.78830	240.533	17.80	0.1144	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,093.15860	4,568.119	17.75	0.8973	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.96880		1.94310			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.99580		1.96950			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			2.02400		1.99680			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.05030		2.02230			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			986.61750	1,235.403	27.36	0.8997	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			55.61750	47.403	27.36	0.1003	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			903.73760	1,143.986	26.87	0.8832	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			72.73760	55.986	26.87	0.1168	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			1,078.57920	1,328.102	27.84	0.9140	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			47.57920	40.102	27.84	0.0860	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,920.74640	4,181.044	23.32	0.9759	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			25.74640	23.044	23.32	0.0241	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			4,115.98880	4,378.963	24.02	0.9784	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			20.98880	20.963	24.02	0.0216	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			4,018.25640	4,279.976	23.67	0.9772	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			23.25640	21.976	23.67	0.0228	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,400.50960	2,644.440	19.89	0.8212	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			332.50960	304.440	19.89	0.1788	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			2,325.20640	2,567.577	19.90	0.8108	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			357.20640	327.577	19.90	0.1892	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,477.05210	2,722.486	19.87	0.8313	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			309.05210	282.486	19.87	0.1687	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,977.49950	3,244.053	19.71	0.8335	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			354.49950	341.053	19.71	0.1665	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,899.46750	3,165.220	19.69	0.8253	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			376.46750	362.219	19.69	0.1747	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,056.48770	3,323.798	19.72	0.8414	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			333.48770	320.798	19.72	0.1586	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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			0.15320		0.15110			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.15260		0.15020			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.15250		0.14860			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.15240		0.14780			0.0000	0.00	0	1,628
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,190</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,190</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.84320		1.81690			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.87310		1.84610			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.90460		1.87650			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.93440		1.90580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			10.16980		9.98180			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			10.29730		10.10700			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.43820		10.24290			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.57760		10.37720			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			141.23390	74.309	22.59	0.2815	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			193.20750	318.101	22.54	0.7353	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			131.40750	68.301	22.54	0.2647	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			188.07010	311.061	22.57	0.7270	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			136.27010	71.261	22.57	0.2730	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			183.03390	304.109	22.59	0.7185	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,218.29480	1,402.680	19.39	0.9271	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			41.29480	35.380	19.39	0.0729	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,209.04960	1,393.309	19.36	0.9259	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			42.04960	36.009	19.36	0.0741	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,227.55190	1,412.062	19.43	0.9283	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			40.55190	34.762	19.43	0.0717	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			211.20230	173.948	17.34	0.2168	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			917.28400	1,074.878	17.35	0.7807	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			214.38400	176.678	17.35	0.2193	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			930.95190	1,089.445	17.33	0.7858	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			208.05190	171.245	17.33	0.2142	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			924.10230	1,082.148	17.34	0.7832	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			868.98980	1,015.420	17.64	0.6885	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			411.78980	357.820	17.64	0.3115	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			863.79210	1,009.389	17.65	0.6861	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			416.59210	361.789	17.65	0.3139	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			874.21660	1,021.482	17.63	0.6908	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			407.01660	353.882	17.63	0.3092	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
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 17/09/2018 Foreign Exchange Future			1.39910		1.39110			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.40910		1.39880			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.42060		1.40630			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.43180		1.41390			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			211.00000	291.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Call			111.00000	191.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			311.00000	391.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			1,388.00000	1,491.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			1,288.00000	1,391.000		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			1,488.00000	1,591.000		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			663.00000	806.000		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			563.00000	706.000		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			763.00000	906.000		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			939.00000	1,118.000		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			839.00000	1,018.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			1,039.00000	1,218.000		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
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 17/09/2018 Foreign Exchange Future			1.29610		1.28390			0.0000	324,025.00	250	250
<b>Total QUANTO £ / \$ Future</b>									<b>324,025.00</b>	<b>250</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>									<b>324,025.00</b>	<b>250</b>	<b>250</b>
QUANTO € On 17/09/2018 Foreign Exchange Future			1.16300		1.15660			0.0000	0.00	0	7,143

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												0.00	0	7,143
<b>Total QUANTO € / \$</b>												0.00	0	7,143
R / ¥	On	06/09/2018	Foreign Exchange Future			7.23080	0.13827	7.31200			0.0000	0.00	0	0
<b>Total R / ¥ Future</b>												0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.13827	9,480.35850	10,292.163	72.40	0.9998	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.13827	0.35850	0.163	72.40	0.0002	0.00	0	25,000
<b>Total R / ¥ Option</b>												0.00	0	25,000
<b>Total R / ¥</b>												0.00	0	25,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.21780	0.13827	7.29750			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.13827	2.13330	2.149	32.98	0.0018	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13827	13,127.13330	13,924.149	32.98	0.9982	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13827	2.02630	2.045	33.03	0.0017	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13827	13,227.02630	14,024.045	33.03	0.9983	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13827	2.24620	2.258	32.93	0.0018	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13827	13,027.24620	13,824.258	32.93	0.9982	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13827	21.24150	19.391	30.70	0.0140	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13827	8,746.24150	9,541.391	30.70	0.9860	0.00	0	0
<b>Total R / ¥EN Option</b>												0.00	0	0
<b>Total R / ¥EN</b>												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			11.22640		11.07910			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			11.38400		11.23320			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.55700		11.40160			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.72290		11.56300			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			1,084.89990	1,230.824	31.11	0.9812	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			5.79990	4.424	31.11	0.0188	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			1,074.98850	1,220.984	31.05	0.9805	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			5.88850	4.584	31.05	0.0195	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			1,094.68950	1,240.669	31.17	0.9818	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			5.58950	4.269	31.17	0.0182	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,883.29160	2,033.159	21.38	0.9637	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			20.09160	19.159	21.38	0.0363	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,873.63620	2,023.476	21.35	0.9632	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			20.43620	19.476	21.35	0.0368	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,892.95260	2,042.846	21.41	0.9643	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			19.75260	18.846	21.41	0.0357	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			1,229.64550	1,366.273	17.60	0.8242	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			168.04550	149.273	17.60	0.1758	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,222.22190	1,358.404	17.60	0.8222	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			170.62190	151.404	17.60	0.1778	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			1,237.09560	1,374.161	17.60	0.8262	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			165.49560	147.161	17.60	0.1738	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,694.02380	1,839.921	16.91	0.8737	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			131.02380	117.021	16.91	0.1263	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,686.00610	1,831.745	16.92	0.8721	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			133.00610	118.845	16.92	0.1279	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,702.06250	1,848.117	16.90	0.8752	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			129.06250	115.217	16.90	0.1248	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	17/09/2018	Foreign Exchange Future			2.32520		2.25610			0.0000	13,951,200.00	6,000	6,000
TRY / R	On	14/12/2018	Foreign Exchange Future			2.22550		2.15840			0.0000	13,353,000.00	6,000	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.11510		2.05250			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.01320		1.95160			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>27,304,200.00</b>	<b>12,000</b>	<b>12,000</b>
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.32650	0.620	78.68	0.0061	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,104.22650	1,035.420	78.68	0.9939	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.30510	0.581	78.68	0.0057	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,114.20510	1,045.381	78.68	0.9943	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.34940	0.661	78.68	0.0064	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,094.24940	1,025.461	78.68	0.9936	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			11.15480	19.230	39.32	0.0969	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			822.75480	763.730	39.32	0.9031	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			10.73060	18.579	39.32	0.0941	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			832.33060	773.079	39.32	0.9059	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			11.59480	19.902	39.32	0.0997	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			813.19480	754.402	39.32	0.9003	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			39.60870	53.447	35.62	0.1969	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			717.10870	668.347	35.62	0.8031	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			38.55950	52.573	35.73	0.1939	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			726.05950	677.473	35.73	0.8061	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			40.68420	54.342	35.52	0.1999	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			708.18420	659.242	35.52	0.8001	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.19970	8.826	33.75	0.0405	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,584.59970	1,525.626	33.75	0.9595	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			6.04920	8.622	33.75	0.0397	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,594.44920	1,535.422	33.75	0.9603	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.35390	9.034	33.75	0.0414	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,574.75390	1,515.834	33.75	0.9586	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>27,304,200.00</b>	<b>12,000</b>	<b>12,000</b>
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.48150		1.46380			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.41200		1.39470			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.34340		1.32690			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.28830		1.27210			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>3 106 479 042.10</b>	<b>208,897</b>	<b>1,855,131</b>
<b>Total Options</b>												<b>346 137 370.86</b>	<b>589,434</b>	<b>7,640,579</b>
<b>Grand Total:</b>												<b>3,452,616,412.96</b>	<b>798,331</b>	<b>9,495,710</b>