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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/09/2018 Foreign Exchange Future			15.20390		15.13770			0.0000	0.00	0	0
\$ / R On 14/09/2018 Foreign Exchange Future			15.20610		15.13980			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			15.21270		15.14630			0.0000	5,522,362,227.00	363,010	355,595
\$ / R On 18/09/2018 Foreign Exchange Future			15.21490		15.14850			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			15.22120		15.15480			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			15.22960		15.16320			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			15.23160		15.16530			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			15.23580		15.16950			0.0000	0.00	0	2,673
\$ / R On 02/10/2018 Foreign Exchange Future			15.24420		15.17790			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			15.26500		15.19900			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			15.27130		15.20540			0.0000	9,162,780.00	600	2,600
\$ / R On 17/10/2018 Foreign Exchange Future			15.27550		15.20960			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			15.28600		15.22010			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			15.29230		15.22650			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			15.30070		15.23490			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			15.30490		15.23920			0.0000	0.00	0	4,847
\$ / R On 01/11/2018 Foreign Exchange Future			15.30700		15.24130			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			15.30910		15.24340			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			15.31540		15.24970			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			15.33220		15.26660			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			15.33640		15.27080			0.0000	0.00	0	24

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Future			15.33850		15.27290			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			15.34480		15.27920			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			15.35320		15.28760			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			15.36580		15.30010			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			15.36790		15.30220			0.0000	0.00	0	7,449
\$ / R	On	05/12/2018	Foreign Exchange Future			15.37840		15.31270			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			15.38050		15.31480			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.39100		15.32530			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.39720		15.33140			0.0000	7,131,428,740.80	463,164	621,095
\$ / R	On	20/12/2018	Foreign Exchange Future			15.40950		15.34360			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			15.41160		15.34560			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.43210		15.36590			0.0000	0.00	0	3,387
\$ / R	On	02/01/2019	Foreign Exchange Future			15.43610		15.37000			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.46890		15.40250			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.49350		15.42690			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.49550		15.42890			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.52210		15.45540			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.55290		15.48590			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.58970		15.52250			0.0000	202,666.10	13	30,826
\$ / R	On	27/03/2019	Foreign Exchange Future			15.60820		15.54080			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.61230		15.54490			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.62050		15.55300			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.67800		15.61010			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.74170		15.67330			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.74780		15.67940			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.77050		15.70200			0.0000	7,885,250.00	500	19,910
\$ / R	On	28/06/2019	Foreign Exchange Future			15.80000		15.73150			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.80630		15.73780			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.81050		15.74200			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.86940		15.80100			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.87150		15.80310			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.89680		15.82830			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.93260		15.86410			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.93890		15.87040			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.94520		15.87670			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.96920		15.90110			0.0000	71,925,276.80	4,504	17,436
\$ / R	On	30/09/2019	Foreign Exchange Future			16.00180		15.93410			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			16.00650		15.93880			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			16.07390		16.00710			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			16.14140		16.07540			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			16.14840		16.08250			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			16.17400		16.10840			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			16.21590		16.15080			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			16.22050		16.15550			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			16.28800		16.22380			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			16.36010		16.29680			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Future			16.39270		16.32980			0.0000	39,670,334.00	2,420	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			16.43230		16.36980			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.49510		16.43340			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.57420		16.51340			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.59750		16.53700			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.70450		16.64530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.81620		16.75950			0.0000	0.00	0	0
Total \$ / R Future												12,782,637,274.70	834,211	1,169,890
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			0.49890	0.103	45.87	0.0006	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,838.19890	1,904.003	45.87	0.9994	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			164.06130	140.389	25.38	0.4621	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			274.26130	184.289	25.38	0.5379	0.00	0	20,000
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			43.28350	24.033	29.00	0.1070	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			533.08350	580.133	29.00	0.8930	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			313.76550	326.486	26.74	0.7327	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			123.96550	70.386	26.74	0.2673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			394.85540	417.291	23.05	0.7737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			108.55540	64.591	23.05	0.2263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			388.33670	409.644	23.04	0.7673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			112.03670	66.944	23.04	0.2327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			401.44450	425.001	23.05	0.7799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			105.14450	62.301	23.05	0.2201	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,026.32520	945.522	28.52	0.9303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			32.62520	18.222	28.52	0.0697	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,296.70210	2,362.841	38.19	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.40210	0.141	38.19	0.0006	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,146.32800	4,212.700	29.08	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.02800	0.000	29.08	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,186.85780	2,252.887	37.23	0.9991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			0.55780	0.187	37.23	0.0009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			232.90550	157.599	22.87	0.4337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			239.20550	230.298	22.87	0.5663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,646.44110	2,712.759	41.26	0.9997	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			0.14110	0.059	41.26	0.0003	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,536.49630	2,602.777	40.29	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			0.19630	0.077	40.29	0.0003	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			870.79140	784.582	27.19	0.8982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			47.09140	27.282	27.19	0.1018	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			934.20270	850.364	27.74	0.9130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			40.50270	23.064	27.74	0.0870	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,496.52130	2,562.785	39.94	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			0.22130	0.085	39.94	0.0004	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			4.21990	1.211	31.19	0.0057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,500.51990	1,563.911	31.19	0.9943	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,421.05190	1,484.206	30.45	0.9929	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			4.75190	1.507	30.45	0.0071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			1,879.23530	1,810.179	35.25	0.9886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			5.53530	2.879	35.25	0.0114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,788.11540	1,853.241	33.73	0.9975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1.81540	0.541	33.73	0.0025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			970.85050	888.276	28.05	0.9204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			37.15050	20.976	28.05	0.0796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,396.33790	3,462.700	39.03	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.03790	0.000	39.03	0.0000	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,897.61450	1,963.102	34.69	0.9981	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1.31450	0.402	34.69	0.0019	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,167.25810	1,090.231	29.70	0.9498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			23.55810	12.931	29.70	0.0502	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1.52250	0.460	34.25	0.0021	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,847.82250	1,913.160	34.25	0.9979	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,646.33460	3,712.700	35.71	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.03460	0.000	35.71	0.0000	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			3,296.33920	3,362.701	40.35	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.03920	0.001	40.35	0.0000	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			3,146.34100	3,212.705	42.34	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.04100	0.005	42.34	0.0000	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,446.33730	3,512.700	38.36	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.03730	0.000	38.36	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,546.33600	3,612.700	37.04	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.03600	0.000	37.04	0.0000	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,846.37720	2,912.736	43.01	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			0.07720	0.036	43.01	0.0002	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,666.33440	3,732.700	35.44	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.03440	0.000	35.44	0.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.31680	0.115	38.89	0.0005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			2,376.61680	2,442.815	38.89	0.9995	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.73200	0.795	32.50	0.0037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,649.03200	1,713.495	32.50	0.9963	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.34650	0.124	38.63	0.0006	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			2,346.64650	2,412.824	38.63	0.9994	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			0.06640	0.032	43.44	0.0001	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,896.36640	2,962.732	43.44	0.9999	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			3,246.33980	3,312.701	41.02	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.03980	0.001	41.02	0.0000	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,666.43290	2,732.756	41.43	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.13290	0.056	41.43	0.0003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,466.54210	2,532.792	39.68	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.24210	0.092	39.68	0.0004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			1.13450	0.352	35.13	0.0016	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,947.43450	2,013.052	35.13	0.9984	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,766.39830	2,832.744	42.31	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.09830	0.044	42.31	0.0002	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			0.62810	0.208	36.88	0.0010	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			2,146.92810	2,212.908	36.88	0.9990	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			2,266.73970	2,332.853	37.93	0.9993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.43970	0.153	37.93	0.0007	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,976.30000	7,042.700	24.44	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	24.44	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,566.47940	2,632.772	40.56	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			0.17940	0.072	40.56	0.0003	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,746.40440	2,812.746	42.13	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.10440	0.046	42.13	0.0002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,927.50340	1,993.071	34.95	0.9983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			1.20340	0.371	34.95	0.0017	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			3.65210	1.051	31.63	0.0049	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,549.95210	1,613.751	31.63	0.9951	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			1,153.63530	1,215.773	27.77	0.9853	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			7.33530	3.073	27.77	0.0147	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			163.77180	103.743	22.96	0.3232	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			310.07180	316.443	22.96	0.6768	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			62.18040	34.923	23.15	0.1388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			508.48040	547.623	23.15	0.8612	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			907.91680	968.919	25.29	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.61680	6.219	25.29	0.0298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,622.50710	1,552.106	33.35	0.9810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			8.80710	4.806	33.35	0.0190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			2,047.14450	2,112.970	36.00	0.9988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			0.84450	0.270	36.00	0.0012	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			10.54150	5.382	25.79	0.0258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			956.84150	1,018.082	25.79	0.9742	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			4.28290	1.245	31.10	0.0058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,490.58290	1,553.945	31.10	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			26.35920	14.390	23.27	0.0662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			672.65920	727.089	23.27	0.9338	0.00	0	500
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			172.90350	113.763	22.80	0.3306	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			321.40350	328.663	22.80	0.6694	0.00	0	7,500
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			419.89090	336.963	24.14	0.5836	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			204.69090	188.163	24.14	0.4164	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,011.94750	928.528	26.65	0.8390	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			85.14750	68.128	26.65	0.1610	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			63.91390	35.711	20.24	0.1121	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			749.21390	787.311	20.24	0.8879	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			12.97000	8.787	23.95	0.0278	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,402.47000	1,464.587	23.95	0.9722	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			961.82740	1,011.896	21.57	0.9222	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			42.32740	26.096	21.57	0.0778	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,166.03050	1,083.325	27.14	0.8506	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		85.53050	69.125	27.14	0.1494	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put		87.21030	53.133	20.44	0.1463	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call		716.71030	748.933	20.44	0.8537	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		2,171.75540	2,236.936	27.19	0.9961	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		2.25540	1.136	27.19	0.0039	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		13.67650	9.205	23.85	0.0290	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		1,383.17650	1,445.005	23.85	0.9710	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		1,671.47370	1,593.601	29.09	0.9306	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		40.97370	29.401	29.09	0.0694	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		2.25840	1.050	27.05	0.0033	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		2,420.15840	2,485.250	27.05	0.9967	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		10.88650	8.271	20.97	0.0229	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		1,699.88650	1,763.271	20.97	0.9771	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put		675.61360	597.293	23.00	0.5899	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call		321.01360	308.593	23.00	0.4101	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		13.39590	8.050	21.11	0.0208	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,872.99590	1,933.550	21.11	0.9792	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		59.88340	39.926	19.31	0.0847	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		1,279.98340	1,325.926	19.31	0.9153	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		2,034.75920	2,095.911	22.02	0.9773	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		14.65920	9.911	22.02	0.0227	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		175.24700	135.888	20.19	0.2131	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		911.74700	938.188	20.19	0.7869	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		428.11030	363.276	21.36	0.4045	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		603.01030	603.976	21.36	0.5955	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		2,257.28290	2,317.496	22.75	0.9751	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		18.08290	12.596	22.75	0.0249	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		70.02120	49.660	19.53	0.0925	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		1,379.22120	1,424.560	19.53	0.9075	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		1,119.43130	1,153.609	19.90	0.8406	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		130.23130	98.709	19.90	0.1594	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		1,921.23380	1,836.660	26.92	0.8426	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		140.43380	121.560	26.92	0.1574	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,441.74030	1,355.935	25.45	0.7654	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		210.94030	190.835	25.45	0.2346	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		258.93150	209.376	20.53	0.2774	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		828.13150	844.276	20.53	0.7226	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		52.69890	36.243	19.38	0.0715	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,491.89890	1,541.143	19.38	0.9285	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		14.92320	10.566	23.59	0.0204	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		2,446.22320	2,507.566	23.59	0.9796	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put		343.60920	286.187	21.00	0.3371	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call		737.00920	745.287	21.00	0.6629	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put		708.42840	630.533	22.62	0.5401	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call		451.82840	439.633	22.62	0.4599	0.00	0	1,100
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		5.18730	3.636	26.65	0.0068	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,354.88730	3,419.037	26.65	0.9932	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,458.67690	1,504.996	19.47	0.9111	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			68.97690	49.596	19.47	0.0889	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,743.27150	1,656.720	26.15	0.8046	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			182.97150	162.120	26.15	0.1954	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			381.69750	322.269	20.82	0.3437	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			788.29750	794.469	20.82	0.6563	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			709.26150	632.353	22.19	0.5096	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			540.06150	528.753	22.19	0.4904	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			329.33330	274.815	20.54	0.3044	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			882.23330	893.315	20.54	0.6956	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			788.88110	793.915	20.92	0.6465	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			405.98110	345.415	20.92	0.3535	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			36.64410	27.987	21.27	0.0468	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			2,089.54410	2,146.486	21.27	0.9532	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,386.25030	1,425.682	19.65	0.8701	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			113.35030	87.182	19.65	0.1299	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			337.89000	282.637	20.58	0.3102	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			870.79000	881.137	20.58	0.6898	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			5.44320	4.004	26.48	0.0068	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,608.34320	3,672.504	26.48	0.9932	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,445.14850	4,509.971	29.55	0.9975	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			2.24850	1.471	29.55	0.0025	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			387.90780	329.620	20.69	0.3392	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			827.10780	834.420	20.69	0.6608	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			304.43820	254.017	20.21	0.2799	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			972.03820	987.217	20.21	0.7201	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			0.00000	577.470	21.75	0.4690	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			0.00000	620.670	21.75	0.5310	12,413,394.00	20,000	10,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			61.99720	48.727	20.09	0.0729	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,902.09720	1,954.527	20.09	0.9271	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,251.08210	1,279.898	19.75	0.8046	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			198.88210	161.998	19.75	0.1954	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			408.57890	350.492	20.60	0.3363	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			890.77890	898.391	20.60	0.6637	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,336.61110	2,395.053	21.17	0.9580	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			206.93240	186.114	26.55	0.1871	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,690.28500	1,602.983	25.18	0.7394	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			292.48500	270.883	25.18	0.2606	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			34.41110	27.153	21.17	0.0420	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			155.52550	124.287	19.57	0.1598	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,377.72550	1,412.187	19.57	0.8402	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			99.15980	76.547	19.28	0.1093	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,601.35980	1,644.447	19.28	0.8907	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,214.73240	2,128.214	26.55	0.8129	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			766.64050	690.611	21.93	0.4962	0.00	0	23,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			629.34050	619.011	21.93	0.5038	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,541.30960	1,580.435	19.33	0.8685	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			126.50960	99.935	19.33	0.1315	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			677.45390	605.076	21.58	0.4592	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			692.25390	685.576	21.58	0.5408	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			875.73180	879.847	20.69	0.6424	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			460.93180	399.347	20.69	0.3576	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			1,239.72510	1,266.332	19.76	0.7891	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			224.92510	185.832	19.76	0.2109	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			562.40050	497.275	21.01	0.4027	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			807.70050	808.275	21.01	0.5973	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			93.98230	76.306	19.57	0.1019	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,769.28230	1,817.306	19.57	0.8981	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			935.17770	857.125	22.42	0.5456	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			570.47770	558.125	22.42	0.4544	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,589.96120	1,630.461	19.23	0.8716	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			124.66120	99.461	19.23	0.1284	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			874.82810	798.756	22.15	0.5214	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			616.22810	605.956	22.15	0.4786	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			2,074.75410	2,129.164	20.07	0.9287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			63.35410	51.964	20.07	0.0713	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,377.42500	1,409.054	19.51	0.8155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			196.02500	161.854	19.51	0.1845	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,094.71020	1,014.458	22.91	0.5878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			516.11020	501.658	22.91	0.4122	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,370.09460	1,401.409	19.52	0.8135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			198.69460	164.209	19.52	0.1865	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			791.26030	717.337	21.84	0.4923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			662.66030	654.537	21.84	0.5077	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,305.22910	1,333.699	19.62	0.7949	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			223.82910	186.499	19.62	0.2051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,691.62560	1,737.156	19.36	0.8840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			110.22560	89.956	19.36	0.1160	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,822.76200	1,871.791	19.61	0.9016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			91.36200	74.591	19.61	0.0984	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			428.52020	371.989	20.38	0.3327	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			959.92020	969.189	20.38	0.6673	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,414.43100	1,447.616	19.46	0.8254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			183.03100	150.416	19.46	0.1746	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			263.67640	222.190	19.76	0.2332	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			1,215.07640	1,239.390	19.76	0.7668	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,419.22200	2,478.673	20.69	0.9547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			37.82200	31.473	20.69	0.0453	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			254.10300	213.579	19.72	0.2265	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,235.50300	1,260.779	19.72	0.7735	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			383.33510	329.992	20.16	0.3078	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			1,014.73510	1,027.192	20.16	0.6922	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			3,094.80010	3,158.921	21.97	0.9820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			13.40010	11.721	21.97	0.0180	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,726.30350	1,772.810	19.43	0.8889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			104.90350	85.610	19.43	0.1111	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,159.86360	1,078.695	23.13	0.6051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			491.26360	475.895	23.13	0.3949	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			3,144.28370	3,208.455	22.17	0.9827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			12.88370	11.255	22.17	0.0173	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,735.00690	1,781.754	19.44	0.8901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			103.60690	84.554	19.44	0.1099	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			532.11770	469.295	20.84	0.3849	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			853.51770	856.495	20.84	0.6151	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			803.88510	729.612	21.89	0.4969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			655.28510	646.812	21.89	0.5031	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			816.59550	741.980	21.94	0.5014	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			647.99550	639.180	21.94	0.4986	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			247.84750	207.964	19.70	0.2222	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,249.24750	1,275.164	19.70	0.7778	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,676.75020	2,738.657	21.14	0.9682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			25.35020	21.457	21.14	0.0318	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,657.17010	1,701.691	19.29	0.8789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			115.77010	94.491	19.29	0.1211	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,956.68440	2,008.777	19.86	0.9170	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			75.28440	61.577	19.86	0.0830	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			948.22810	870.546	22.41	0.5450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			579.62810	567.746	22.41	0.4550	0.00	0	11,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			114.36280	93.339	19.31	0.1198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,665.76280	1,710.539	19.31	0.8802	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			3,243.31470	3,307.583	22.58	0.9842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			11.91470	10.383	22.58	0.0158	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			607.48260	540.822	21.15	0.4192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			788.88260	788.022	21.15	0.5808	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			927.97480	850.711	22.34	0.5387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			589.37480	577.911	22.34	0.4613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,322.59570	3,386.937	22.90	0.9853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			11.19570	9.737	22.90	0.0147	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,166.70970	2,222.699	20.24	0.9368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			55.30970	45.499	20.24	0.0632	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			349.16520	299.363	20.01	0.2883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			1,060.56520	1,076.563	20.01	0.7117	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			405.58840	350.636	20.27	0.3202	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			986.98840	997.836	20.27	0.6798	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			340.89960	292.362	19.99	0.2836	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			1,072.29960	1,089.562	19.99	0.7164	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			345.01850	295.848	20.00	0.2859	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		1,066.41850	1,083.048	20.00	0.7141	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		283.50500	240.091	19.82	0.2466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		1,174.90500	1,197.291	19.82	0.7534	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		190.75590	157.209	19.49	0.1805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		1,392.15590	1,424.409	19.49	0.8195	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		3,342.42330	3,406.782	22.98	0.9855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		11.02330	9.582	22.98	0.0145	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		2,609.57610	2,670.931	21.02	0.9651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		28.17610	23.731	21.02	0.0349	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		3,441.60260	3,506.046	23.39	0.9868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		10.20260	8.846	23.39	0.0132	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		2,278.22780	2,335.893	20.44	0.9454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		46.82780	38.693	20.44	0.0546	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		3,590.49020	3,655.051	24.00	0.9884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		9.09020	7.851	24.00	0.0116	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		80.35490	65.674	19.77	0.0879	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		1,911.75490	1,962.874	19.77	0.9121	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		447.35400	389.578	20.46	0.3426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		938.75400	946.778	20.46	0.6574	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		2,724.88760	2,787.156	21.22	0.9702	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		23.48760	19.956	21.22	0.0298	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		158.82000	129.264	19.35	0.1555	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		1,490.22000	1,526.464	19.35	0.8445	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		57.62560	47.359	20.19	0.0656	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		2,139.02560	2,194.559	20.19	0.9344	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		526.92340	464.385	20.82	0.3824	4,968,917.36	10,700	10,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		858.32340	861.585	20.82	0.6176	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,967.26490	3,030.980	21.64	0.9789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		15.86490	13.780	21.64	0.0211	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		147.58330	119.520	19.30	0.1464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		1,528.98330	1,566.720	19.30	0.8536	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		117.20590	95.656	19.28	0.1224	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,648.60590	1,692.856	19.28	0.8776	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		40.64010	33.732	20.61	0.0482	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		2,372.04010	2,430.932	20.61	0.9518	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		53.81050	44.295	20.27	0.0617	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		2,185.21050	2,241.495	20.27	0.9383	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		471.49760	412.196	20.57	0.3551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		912.89760	919.396	20.57	0.6449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		19.19540	16.487	21.44	0.0249	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		2,850.59540	2,913.687	21.44	0.9751	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		3,699.75560	3,764.396	24.44	0.9894	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		8.35560	7.196	24.44	0.0106	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,165.14710	2,079.654	26.02	0.7838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		256.54710	236.854	26.02	0.2162	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		2,409.77180	2,469.114	20.67	0.9542	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			38.37180	31.913	20.67	0.0458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,123.49970	1,042.826	23.01	0.5955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			504.89970	490.026	23.01	0.4045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			820.58900	821.607	20.99	0.5979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			569.18900	504.407	20.99	0.4021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			815.98560	816.729	21.01	0.5954	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			574.58560	509.529	21.01	0.4046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			825.21750	826.512	20.97	0.6004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			563.81750	499.312	20.97	0.3996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			1,270.05380	1,296.930	19.67	0.7843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			238.65380	199.730	19.67	0.2157	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,568.30870	1,607.515	19.24	0.8624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			136.90870	110.315	19.24	0.1376	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			1,208.31650	1,232.309	19.77	0.7646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			266.91650	225.109	19.77	0.2354	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			724.93470	720.306	21.48	0.5448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			693.53470	623.106	21.48	0.4552	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			907.80590	914.002	20.60	0.6424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			476.40590	416.802	20.60	0.3576	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			536.39660	522.731	22.75	0.4261	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,044.99660	965.531	22.75	0.5739	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,309.49160	1,226.546	23.61	0.6412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			440.89160	423.746	23.61	0.3588	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			745.66100	742.244	21.37	0.5567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			664.26100	595.044	21.37	0.4433	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			992.48300	1,003.651	20.24	0.6823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			401.08300	346.451	20.24	0.3177	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			1,791.35640	1,705.629	25.07	0.7316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			322.75640	302.829	25.07	0.2684	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,340.17770	1,256.942	23.71	0.6481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			431.57770	414.142	23.71	0.3519	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,241.31060	1,159.147	23.39	0.6253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			462.71060	446.347	23.39	0.3747	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			1,959.66410	1,874.182	25.54	0.7564	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			291.06410	271.382	25.54	0.2436	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,752.45380	1,799.673	19.48	0.8925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			101.05380	82.473	19.48	0.1075	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			1,399.55630	1,432.121	19.48	0.8215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			188.15630	154.921	19.48	0.1785	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			735.52880	663.425	21.63	0.4716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			696.92880	690.625	21.63	0.5284	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			2,325.03920	2,383.337	20.52	0.9487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			43.63920	36.137	20.52	0.0513	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			1,135.65120	1,156.115	19.88	0.7397	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			304.25120	258.915	19.88	0.2603	5,722,017.08	22,100	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			2,065.61080	2,119.853	20.06	0.9279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			64.21080	52.653	20.06	0.0721	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			968.65750	890.567	22.48	0.5513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			570.05750	557.767	22.48	0.4487	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,312.33710	1,341.125	19.61	0.7970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			220.93710	183.925	19.61	0.2030	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			822.98090	748.199	21.96	0.5036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			644.38090	635.399	21.96	0.4964	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			766.97190	764.811	21.26	0.5687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			635.57190	567.612	21.26	0.4313	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			1,031.71290	1,045.149	20.09	0.6996	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			370.31290	317.949	20.09	0.3004	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			580.00710	514.680	21.04	0.4070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			811.40710	811.880	21.04	0.5930	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			887.99490	811.615	22.20	0.5257	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			609.39490	598.815	22.20	0.4743	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,341.02030	1,371.077	19.56	0.8053	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			209.62030	173.877	19.56	0.1947	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,593.41550	1,508.432	24.49	0.6986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			364.81550	345.632	24.49	0.3014	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,263.90260	1,181.442	23.46	0.6307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			455.30260	438.642	23.46	0.3693	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,052.04440	972.462	22.77	0.5759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			533.44440	519.662	22.77	0.4241	0.00	0	20,300
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			1,290.73070	1,317.751	19.55	0.7817	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			247.13070	208.251	19.55	0.2183	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,587.22620	1,626.258	19.12	0.8589	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			143.62620	116.758	19.12	0.1411	43,317.33	371	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			703.50980	633.966	21.34	0.4524	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			747.10980	743.466	21.34	0.5476	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			929.96890	936.877	20.47	0.6429	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			486.36890	427.377	20.47	0.3571	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			57.41530	47.729	20.00	0.0645	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			2,203.01530	2,259.329	20.00	0.9355	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			417.34680	362.932	20.14	0.3208	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			1,012.94680	1,024.532	20.14	0.6792	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			2,111.40530	2,166.127	19.85	0.9274	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			65.80530	54.527	19.85	0.0726	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			377.56720	325.966	19.94	0.2991	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			1,063.16720	1,077.566	19.94	0.7009	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			237.05500	200.720	19.24	0.2059	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,382.95500	1,412.820	19.24	0.7941	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,361.85570	1,390.860	19.27	0.7881	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			245.95570	208.760	19.27	0.2119	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			1,912.12680	1,828.066	24.78	0.7279	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			348.02680	330.166	24.78	0.2721	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			938.67970	944.330	20.33	0.6301	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			532.77970	472.230	20.33	0.3699	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,412.35460	2,470.976	19.76	0.9476	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			46.45460	38.876	19.76	0.0524	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			134.05840	113.130	18.98	0.1323	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,699.95840	1,745.230	18.98	0.8677	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,468.38700	2,384.333	26.03	0.7972	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			254.28700	236.433	26.03	0.2028	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			40.65550	34.121	19.77	0.0465	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,510.65550	2,570.221	19.77	0.9535	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			31.29240	26.583	19.28	0.0360	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,773.79240	2,835.483	19.28	0.9640	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			51.17070	43.452	18.61	0.0545	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,528.07070	2,586.952	18.61	0.9455	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,484.77110	2,542.958	18.60	0.9414	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			55.87110	47.458	18.60	0.0586	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			39.61920	33.772	18.58	0.0438	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,678.51920	2,739.272	18.58	0.9562	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			331.64490	290.752	19.17	0.2474	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,380.54490	1,406.252	19.17	0.7526	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,467.22460	1,496.342	19.02	0.7774	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			288.32460	250.842	19.02	0.2226	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			670.75990	609.391	20.38	0.4009	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			969.65990	974.891	20.38	0.5991	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			672.88400	613.111	20.22	0.3918	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,028.28400	1,035.211	20.22	0.6082	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,547.24260	2,605.456	17.68	0.9384	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			61.34260	52.556	17.68	0.0616	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			787.63410	725.517	20.44	0.4203	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1,003.53410	1,008.417	20.44	0.5797	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			419.82430	375.258	19.17	0.2778	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,385.72430	1,408.158	19.17	0.7222	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			45.43270	38.947	17.53	0.0480	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,701.33270	2,761.847	17.53	0.9520	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,558.74530	1,588.057	18.87	0.7709	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			322.84530	285.157	18.87	0.2291	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,207.72820	2,129.003	23.90	0.6900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			500.22820	488.703	23.90	0.3100	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,758.31540	1,793.043	18.54	0.8028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			275.81540	243.343	18.54	0.1972	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			1,122.25090	1,130.674	20.02	0.6102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			729.75090	670.974	20.02	0.3898	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,209.26130	3,127.435	25.74	0.7888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			331.76130	317.135	25.74	0.2112	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			1,126.75710	1,135.389	20.00	0.6120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			724.25710	665.689	20.00	0.3880	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			1,163.53780	1,173.870	19.84	0.6266	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	15.04	Put			681.03780	624.170	19.84	0.3734	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			1,998.00660	1,919.324	23.44	0.6623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			550.50660	539.024	23.44	0.3377	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			1,989.98490	1,911.347	23.42	0.6612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			552.48490	541.047	23.42	0.3388	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,036.09240	1,040.505	20.40	0.5745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			843.59240	780.805	20.40	0.4255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,044.36910	1,049.169	20.37	0.5780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			831.86910	769.469	20.37	0.4220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,544.91380	2,599.331	17.20	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			72.41380	59.631	17.20	0.0670	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,040.22380	1,044.829	20.38	0.5763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			837.72380	775.129	20.38	0.4237	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,480.44620	3,546.137	18.11	0.9791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			17.94620	16.437	18.11	0.0209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			5,197.04380	5,263.264	22.47	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.54380	3.564	22.47	0.0043	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,751.26210	1,785.831	18.55	0.8011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			278.76210	246.131	18.55	0.1989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,738.72920	3,804.371	19.09	0.9820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			16.22920	14.671	19.09	0.0180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,805.70830	2,864.384	16.81	0.9569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			43.20830	34.684	16.81	0.0431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			133.36190	113.208	17.74	0.1112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			2,205.86190	2,252.908	17.74	0.8888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			4,036.95730	4,102.577	20.22	0.9848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			14.45730	12.877	20.22	0.0152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			768.72950	708.515	20.15	0.4024	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			1,091.22950	1,098.215	20.15	0.5976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,798.35810	3,863.993	19.32	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			15.85810	14.293	19.32	0.0174	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			424.54450	381.992	19.03	0.2717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,467.04450	1,491.692	19.03	0.7283	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			358.94130	320.547	18.83	0.2404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,581.44130	1,610.247	18.83	0.7596	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,970.12110	2,010.763	18.15	0.8478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			197.62110	171.063	18.15	0.1522	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			639.10510	583.979	19.69	0.3587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			1,201.60510	1,213.679	19.69	0.6413	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,888.04690	1,926.214	18.30	0.8312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			225.54690	196.514	18.30	0.1688	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			2,197.73320	2,244.576	17.76	0.8875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			135.23320	114.876	17.76	0.1125	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			915.44250	850.415	20.64	0.4464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			987.94250	990.115	20.64	0.5536	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			751.90800	692.302	20.09	0.3970	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	15.17	Call			1,104.40800	1,112.002	20.09	0.6030	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			970.63500	904.360	20.81	0.4617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			953.13500	954.060	20.81	0.5383	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			3,076.44700	3,139.429	16.57	0.9733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			23.94700	19.729	16.57	0.0267	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,589.06180	2,644.284	17.14	0.9376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			66.56180	54.584	17.14	0.0624	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			3,038.60400	3,100.143	16.47	0.9723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			26.10400	20.443	16.47	0.0277	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,858.80270	1,896.058	18.35	0.8251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			236.30270	206.358	18.35	0.1749	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,594.56100	1,623.827	18.81	0.7630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			352.06100	314.127	18.81	0.2370	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,086.50230	2,007.673	23.64	0.6742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			529.00230	517.373	23.64	0.3258	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,491.89210	1,517.461	18.98	0.7354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			409.39210	367.761	18.98	0.2646	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,094.52280	2,015.763	23.66	0.6753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			527.02280	515.463	23.66	0.3247	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,678.41470	2,735.158	17.00	0.9462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			55.91470	45.458	17.00	0.0538	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,786.73430	1,822.071	18.49	0.8092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			264.23430	232.371	18.49	0.1908	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,430.62210	2,350.805	24.32	0.7167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			453.12210	440.505	24.32	0.2833	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,436.44120	1,459.943	19.08	0.7195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			443.94120	400.243	19.08	0.2805	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			921.54850	856.335	20.66	0.4481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			984.04850	986.035	20.66	0.5519	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,707.77090	1,631.077	22.75	0.6186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			630.27090	620.777	22.75	0.3814	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,271.38660	1,286.627	19.42	0.6672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			568.88660	516.927	19.42	0.3328	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,196.14810	1,125.825	21.45	0.5185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			828.64810	825.525	21.45	0.4815	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,660.43450	2,716.883	17.03	0.9446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			57.93450	47.183	17.03	0.0554	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,549.00070	1,576.650	18.88	0.7510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			376.50070	336.950	18.88	0.2490	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,045.74580	978.191	21.04	0.4817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			908.24580	907.891	21.04	0.5183	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,483.72460	2,536.969	17.30	0.9262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			81.22460	67.269	17.30	0.0738	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,418.32070	1,441.142	19.11	0.7142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			455.82070	411.442	19.11	0.2858	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,361.47650	1,288.693	21.89	0.5547	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		753.97650	748.393	21.89	0.4453	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		2,372.10170	2,423.029	17.47	0.9125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		99.60170	83.329	17.47	0.0875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		1,454.74120	1,478.929	19.05	0.7248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		432.24120	389.229	19.05	0.2752	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,270.90890	1,199.406	21.65	0.5354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		793.40890	789.106	21.65	0.4646	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		1,266.26460	1,281.278	19.44	0.6654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		573.76460	521.578	19.44	0.3346	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,142.90510	1,073.498	21.31	0.5059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		855.40510	853.198	21.31	0.4941	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		2,279.81570	2,328.652	17.62	0.8998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		117.31570	98.952	17.62	0.1002	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		1,261.16360	1,275.947	19.46	0.6635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		578.66360	526.247	19.46	0.3365	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,542.14290	1,467.033	22.34	0.5899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		684.64290	676.733	22.34	0.4101	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		2,008.21920	2,049.966	18.08	0.8550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		185.71920	160.266	18.08	0.1450	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,102.55210	2,023.861	23.68	0.6763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		525.05210	513.561	23.68	0.3237	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		2,023.59330	2,065.780	18.05	0.8579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		181.09330	156.080	18.05	0.1421	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		1,313.45320	1,332.216	19.31	0.6818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		530.95320	482.516	19.31	0.3182	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		2,857.21980	2,776.024	25.11	0.7597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		379.71980	365.724	25.11	0.2403	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		1,939.99710	1,979.746	18.20	0.8418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		207.49710	180.046	18.20	0.1582	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,038.24390	1,959.340	23.53	0.6678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		540.74390	529.040	23.53	0.3322	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		1,095.60460	1,102.789	20.13	0.5994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		763.10460	703.089	20.13	0.4006	0.00	0	41,300
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		20.20160	18.717	17.40	0.0238	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		3,351.00160	3,416.917	17.40	0.9762	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		513.34860	466.840	19.18	0.3052	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		1,388.24860	1,409.140	19.18	0.6948	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		1,648.34160	1,678.518	18.73	0.7667	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		353.44160	316.218	18.73	0.2333	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		915.51460	851.910	20.53	0.4391	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		1,030.41460	1,034.210	20.53	0.5609	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		67.50570	58.076	17.00	0.0645	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,612.40570	2,670.376	17.00	0.9355	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		74.75110	64.425	17.01	0.0697	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,577.75110	2,634.925	17.01	0.9303	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,055.97560	990.266	20.60	0.4568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			1,056.07560	1,058.266	20.60	0.5432	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			159.90180	139.557	17.27	0.1230	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			2,280.00180	2,327.557	17.27	0.8770	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			621.49680	571.726	19.21	0.3317	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,391.59680	1,409.726	19.21	0.6683	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,742.86290	1,773.509	18.55	0.7641	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			382.76290	345.509	18.55	0.2359	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			63.81790	54.993	16.27	0.0597	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,753.91790	2,812.993	16.27	0.9403	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,683.92460	2,741.695	16.41	0.9329	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			73.82460	63.695	16.41	0.0671	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,833.46070	1,864.308	18.45	0.7624	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			410.16070	372.608	18.45	0.2376	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,195.94860	1,130.144	20.74	0.4719	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			1,079.24860	1,081.844	20.74	0.5281	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			105.03450	87.749	16.22	0.0837	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,638.33450	2,689.449	16.22	0.9163	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,756.47740	2,810.257	15.93	0.9309	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			83.17740	68.557	15.93	0.0691	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			736.18140	681.856	19.34	0.3549	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,399.48140	1,413.556	19.34	0.6451	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			29.17990	27.837	16.86	0.0301	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,568.57990	3,635.637	16.86	0.9699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			484.34940	444.046	18.60	0.2632	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,766.34940	1,794.546	18.60	0.7368	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			2,111.76790	2,150.481	17.69	0.8175	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			289.76790	259.981	17.69	0.1825	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,797.19300	1,826.396	18.54	0.7442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			1,181.71660	1,186.687	20.37	0.5568	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			323.66630	291.270	17.90	0.1974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			2,045.66630	2,081.770	17.90	0.8026	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,290.37010	1,223.770	20.87	0.4845	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			1,072.37010	1,074.270	20.87	0.5155	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,803.41570	1,832.820	18.53	0.7457	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			273.63090	245.131	17.58	0.1752	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,056.30370	993.810	20.25	0.4333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			1,208.30370	1,214.310	20.25	0.5667	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,585.63560	2,639.250	16.35	0.9031	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			123.63560	108.750	16.35	0.0969	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,099.71660	1,036.187	20.37	0.4432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,535.60500	1,555.899	19.03	0.6765	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,801.98490	2,860.322	15.80	0.9310	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			79.98490	69.822	15.80	0.0690	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			103.60150	90.826	16.12	0.0845	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,675.60150	2,731.326	16.12	0.9155	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			2,145.63090	2,185.631	17.58	0.8248	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			51.44490	44.647	15.32	0.0485	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,213.09410	1,147.881	20.68	0.4682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			1,115.09410	1,118.381	20.68	0.5318	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			5,028.04210	5,094.741	20.99	0.9867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			16.04210	14.241	20.99	0.0133	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			653.60500	605.399	19.03	0.3235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,453.75840	3,520.898	16.24	0.9670	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			31.75840	30.398	16.24	0.0330	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			548.65190	505.154	18.77	0.2872	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,670.65190	1,695.654	18.77	0.7128	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			3,003.44490	3,065.147	15.32	0.9515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			465.19300	425.896	18.54	0.2558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,790.98840	1,819.990	18.55	0.7428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			468.98840	429.490	18.55	0.2572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			461.41570	422.320	18.53	0.2543	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			844.67920	788.779	19.51	0.3742	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,406.17920	1,418.779	19.51	0.6258	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,912.84110	1,945.493	18.38	0.7615	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			431.34110	395.493	18.38	0.2385	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,326.33680	1,259.862	20.86	0.4844	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			1,097.83680	1,099.862	20.86	0.5156	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			82.06060	71.986	15.55	0.0702	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,813.56060	2,871.987	15.55	0.9298	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			114.77060	101.521	15.96	0.0909	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,662.57060	2,717.821	15.96	0.9091	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,463.84840	2,514.154	16.56	0.8767	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			171.84840	153.654	16.56	0.1233	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,656.97480	1,586.018	21.55	0.5415	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			958.97480	956.518	21.55	0.4585	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,465.70480	1,398.579	20.96	0.4948	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			1,126.70480	1,127.979	20.96	0.5052	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			86.17310	75.217	15.14	0.0708	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,887.17310	2,944.617	15.14	0.9292	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			964.24680	906.824	19.67	0.3914	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,425.24680	1,436.224	19.67	0.6086	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			2,006.87610	2,038.327	18.29	0.7614	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			455.87610	418.927	18.29	0.2386	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			131.31390	115.734	15.75	0.0978	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,694.41390	2,747.233	15.75	0.9022	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			553.03330	512.035	18.50	0.2696	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,901.33330	1,928.835	18.50	0.7304	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,615.01040	1,546.309	21.19	0.5145	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			1,093.31040	1,093.109	21.19	0.4855	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			2,089.97020	2,113.617	18.06	0.7632	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			475.87020	431.017	18.06	0.2368	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,610.16330	1,542.184	21.09	0.5059	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			1,144.26330	1,144.784	21.09	0.4941	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			88.51490	77.228	14.79	0.0708	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,952.61490	3,009.828	14.79	0.9292	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,089.83320	1,029.975	19.86	0.4083	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,433.93320	1,442.575	19.86	0.5917	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			146.98730	129.360	15.53	0.1037	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,727.38730	2,778.260	15.53	0.8963	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,725.67680	3,643.748	24.63	0.7238	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			602.37680	588.948	24.63	0.2762	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,448.61460	3,515.195	14.91	0.9558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			47.51460	45.995	14.91	0.0442	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,318.30420	1,254.553	20.39	0.4471	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,349.40420	1,353.753	20.39	0.5529	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,294.21820	2,329.366	17.28	0.8037	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			363.11820	330.166	17.28	0.1963	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,272.25160	2,197.531	22.26	0.5895	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			943.35160	936.731	22.26	0.4105	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			5,173.79170	5,241.387	19.66	0.9819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			22.69170	22.187	19.66	0.0181	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,760.23650	2,682.470	23.10	0.6412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			811.33650	801.670	23.10	0.3588	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,860.46850	1,883.632	18.72	0.7005	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			679.36850	634.432	18.72	0.2995	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,118.38200	1,058.945	19.87	0.4079	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,469.48200	1,478.145	19.87	0.5921	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,465.52630	1,474.042	19.89	0.5908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,124.42630	1,064.842	19.89	0.4092	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,824.97460	2,746.840	23.20	0.6474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			796.07460	786.039	23.20	0.3526	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			2,154.73770	2,183.752	17.92	0.7693	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			463.63770	424.552	17.92	0.2307	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,538.98080	1,550.113	19.59	0.6137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,017.88080	960.913	19.59	0.3863	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,592.30580	2,515.599	22.82	0.6245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			853.40580	844.799	22.82	0.3755	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,272.08600	3,191.787	23.90	0.6856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			703.18600	690.987	23.90	0.3144	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,641.53060	2,689.318	15.89	0.8752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			190.43060	170.118	15.89	0.1248	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,634.25910	2,681.817	15.92	0.8739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			193.15910	172.617	15.92	0.1261	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,648.82880	2,696.837	15.87	0.8765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			187.72880	167.637	15.87	0.1235	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,745.39560	1,677.064	21.28	0.5124	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			96.39680	75.954	14.34	0.0689	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			3,030.49680	3,077.754	14.34	0.9311	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,208.02840	1,147.193	20.09	0.4201	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,462.12840	1,468.993	20.09	0.5799	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			2,170.30340	2,196.151	17.90	0.7650	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			486.20340	444.351	17.90	0.2350	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,179.49560	1,178.864	21.28	0.4876	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			166.96900	138.734	15.28	0.1072	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,775.76900	2,815.234	15.28	0.8928	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,261.72250	2,287.537	17.91	0.7659	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			504.62250	463.637	17.91	0.2341	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,904.40160	1,835.944	21.57	0.5202	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,211.50160	1,209.844	21.57	0.4798	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			205.30720	177.855	15.88	0.1225	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,822.40720	2,861.755	15.88	0.8775	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			3,125.89560	3,172.377	14.96	0.9206	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			118.79560	98.477	14.96	0.0794	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,349.82240	1,287.626	20.43	0.4335	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,486.92240	1,491.526	20.43	0.5665	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,040.34900	1,971.865	21.80	0.5251	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,245.74900	1,243.265	21.80	0.4749	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			136.53700	115.282	15.29	0.0859	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			3,211.93700	3,256.682	15.29	0.9141	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,471.80890	1,407.872	20.69	0.4425	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,517.20890	1,519.272	20.69	0.5575	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,346.30670	2,369.219	17.87	0.7674	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			520.90670	477.819	17.87	0.2326	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			243.99090	210.253	16.20	0.1329	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,886.49090	2,918.653	16.20	0.8671	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,623.91280	4,539.293	26.06	0.7192	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			732.31280	713.293	26.06	0.2808	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			4,281.77180	4,340.129	16.81	0.9579	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			63.37180	56.129	16.81	0.0421	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,761.42970	2,790.043	16.66	0.8408	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			1,149.98690	1,144.636	22.44	0.4365	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,636.33700	1,641.623	20.35	0.5847	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,337.93700	1,277.623	20.35	0.4153	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			313.02970	276.043	16.66	0.1592	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,632.62350	1,637.804	20.36	0.5836	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,344.22350	1,283.804	20.36	0.4164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,640.06250	1,645.447	20.33	0.5857	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,331.66250	1,271.447	20.33	0.4143	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,421.58690	2,350.636	22.44	0.5635	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,436.67350	2,461.326	17.88	0.7687	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			535.87350	495.426	17.88	0.2313	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,182.75100	2,114.244	22.00	0.5294	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,283.55100	1,280.144	22.00	0.4706	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			153.33100	131.531	15.53	0.0912	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	31/12/2019	Foreign Exchange Option	13.00	Call			3,304.13100	3,347.432	15.53	0.9088	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,605.17400	1,542.818	20.96	0.4517	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,545.97400	1,548.718	20.96	0.5483	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			271.49010	241.637	16.46	0.1418	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,936.99010	2,972.137	16.46	0.8582	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			302.81050	275.903	16.76	0.1507	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,986.61050	3,023.903	16.76	0.8493	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			337.75040	305.929	16.93	0.1575	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			3,044.55040	3,076.029	16.93	0.8425	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,980.06010	1,986.549	20.10	0.6241	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,280.26010	1,223.849	20.10	0.3759	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,988.31420	1,994.986	20.07	0.6261	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,268.51420	1,212.286	20.07	0.3739	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,984.17740	1,990.765	20.08	0.6251	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,274.37740	1,218.065	20.08	0.3749	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			367.94040	334.980	17.06	0.1634	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			3,097.74040	3,127.280	17.06	0.8366	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			396.10030	362.126	17.17	0.1688	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			3,139.50030	3,167.226	17.17	0.8312	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			427.45450	392.374	17.28	0.1738	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			3,200.85450	3,226.574	17.28	0.8262	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,416.25670	2,424.962	19.26	0.6844	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,049.25670	997.462	19.26	0.3156	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,411.81540	2,420.386	19.27	0.6834	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,054.81540	1,002.886	19.27	0.3166	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,420.71900	2,429.553	19.24	0.6854	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,043.71900	992.053	19.24	0.3146	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,178.26440	1,122.960	19.53	0.3283	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,453.56440	2,457.460	19.53	0.6717	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,583.81080	2,587.708	19.45	0.6794	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,184.31080	1,131.508	19.45	0.3206	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,592.12510	2,596.303	19.42	0.6813	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,172.62510	1,120.103	19.42	0.3187	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,587.96610	2,591.999	19.44	0.6804	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,178.46610	1,125.799	19.44	0.3196	0.00	0	0
Total \$ / R Option												23,147,645.77	53,171	7,693,617
Total \$ / R												12,805,784,920.47	887,382	8,863,507
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		15.21270		15.14630			0.0000	2,601,371.70	171	174
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		15.39720		15.33140			0.0000	2,632,921.20	171	316
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		15.58970		15.52250			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		15.77050		15.70200			0.0000	0.00	0	0
Total \$ / R MAXI Future												5,234,292.90	342	500
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call		114,376.26820	120,585.813	27.68	0.9849	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 MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			746.26820	315.813	27.68	0.0151	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			113,389.31420	119,594.591	27.58	0.9845	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			759.31420	324.591	27.58	0.0155	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			115,363.52900	121,577.293	27.77	0.9853	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			733.52900	307.293	27.77	0.0147	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			92,797.48340	85,071.069	22.34	0.5387	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			58,937.48340	57,791.069	22.34	0.4613	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			76,697.18830	76,481.146	21.26	0.5687	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			63,557.18830	56,761.146	21.26	0.4313	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			76,266.20820	76,024.890	21.28	0.5663	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			64,126.20820	57,304.890	21.28	0.4337	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			77,130.56830	76,940.271	21.23	0.5711	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			62,990.56830	56,220.271	21.23	0.4289	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			26,998.50640	23,781.585	18.51	0.1940	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			176,539.18960	180,026.906	18.53	0.8044	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			27,289.18960	24,056.906	18.53	0.1956	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			175,831.54030	179,304.271	18.54	0.8028	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			27,581.54030	24,334.271	18.54	0.1972	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			177,248.50640	180,751.585	18.51	0.8060	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			179,719.30460	182,639.611	18.54	0.7442	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			46,519.30460	42,589.611	18.54	0.2558	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			179,098.84110	181,999.002	18.55	0.7428	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			46,898.84110	42,949.002	18.55	0.2572	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			180,341.56500	183,282.022	18.53	0.7457	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			46,141.56500	42,232.022	18.53	0.2543	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												5,234,292.90	342	500
£ / R	On	17/09/2018	Foreign Exchange Future			19.81180	19.63970		0.0000		3,227,480,902.60	162,907	30,205	
£ / R	On	28/09/2018	Foreign Exchange Future			19.85040	19.67850		0.0000		0.00	0	14	
£ / R	On	15/10/2018	Foreign Exchange Future			19.91230	19.74040		0.0000		0.00	0	48	
£ / R	On	14/12/2018	Foreign Exchange Future			20.13030	19.95740		0.0000		3,285,848,738.70	163,229	473,040	
£ / R	On	18/03/2019	Foreign Exchange Future			20.48300	20.30550		0.0000		0.00	0	4,932	
£ / R	On	14/06/2019	Foreign Exchange Future			20.81520	20.63370		0.0000		0.00	0	5,856	
£ / R	On	16/09/2019	Foreign Exchange Future			21.18130	20.99980		0.0000		227,953,150.60	10,762	10,026	
Total £ / R Future												6,741,282,791.90	336,898	524,121
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		1,401.97520	1,566.148	27.82	0.9842	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		12.27520	4.348	27.82	0.0158	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		1,392.14230	1,556.244	27.75	0.9839	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		12.44230	4.444	27.75	0.0161	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		1,411.81120	1,576.055	27.90	0.9846	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		12.11120	4.254	27.90	0.0154	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call		2,041.87220	2,208.873	26.06	0.9803	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put		13.37220	8.473	26.06	0.0197	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			2,032.10280	2,199.045	26.03	0.9799	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			13.60280	8.645	26.03	0.0201	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			2,051.64560	2,218.703	26.08	0.9806	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			13.14560	8.303	26.08	0.0194	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			244.54930	165.522	19.47	0.2301	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			904.94930	997.822	19.47	0.7699	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			2,014.91260	2,144.155	19.15	0.8699	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			177.51260	133.855	19.15	0.1301	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			2,006.83670	2,135.396	19.14	0.8688	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			179.43670	135.096	19.14	0.1312	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			2,023.00380	2,152.920	19.16	0.8709	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			175.60380	132.620	19.16	0.1291	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,575.40600	2,706.844	18.47	0.8505	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			269.90600	223.844	18.47	0.1495	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,924.57390	1,770.354	20.52	0.5931	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			790.07390	813.354	20.52	0.4069	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,345.55070	2,468.669	18.52	0.8192	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			340.05070	285.669	18.52	0.1808	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,338.11330	2,460.918	18.52	0.8181	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			342.61330	287.918	18.52	0.1819	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,352.99710	2,476.430	18.52	0.8203	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			337.49710	283.430	18.52	0.1797	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,544.57810	2,663.632	18.81	0.7760	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			540.87810	478.432	18.81	0.2240	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,537.76930	2,656.326	18.81	0.7751	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			544.06930	481.126	18.81	0.2249	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,551.39900	2,670.954	18.81	0.7770	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			537.69900	475.754	18.81	0.2230	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,862.54050	2,982.774	19.04	0.7608	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			692.74050	631.474	19.04	0.2392	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,876.37000	2,996.993	19.04	0.7625	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			686.57000	625.693	19.04	0.2375	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,869.45400	2,989.879	19.04	0.7617	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			689.65400	628.579	19.04	0.2383	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												6,741,282,791.90	336,898	525,121
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13694		0.13634			0.0000	945,563.80	6,905	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13949		0.13891			0.0000	963,185.36	6,905	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.14238		0.14178			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14511		0.14451			0.0000	0.00	0	0
Total ¥ / R Future												1,908,749.15	13,810	7,020
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			655.78650	705.483	24.18	0.9418	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			21.38650	11.583	24.18	0.0582	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	0.14	Call			115.38520	94.283	27.89	0.2901	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			480.98520	400.383	27.89	0.7099	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,637.73660	1,694.514	35.03	0.9970	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			3.33660	0.614	35.03	0.0030	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,913.91440	1,970.527	17.43	0.9588	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			22.51440	21.427	17.43	0.0412	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,132.58400	1,165.035	20.76	0.7637	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			241.18400	215.935	20.76	0.2363	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,908.23380	2,964.872	24.18	0.9766	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			16.83380	15.772	24.18	0.0234	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,393.90460	2,440.027	24.47	0.8552	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			215.40460	202.127	24.47	0.1448	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,663.50880	1,697.565	24.44	0.7275	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			485.00880	459.665	24.44	0.2725	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,253.85870	3,308.071	24.51	0.9396	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			75.35870	70.171	24.51	0.0604	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,820.96230	1,865.418	19.26	0.7702	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			369.86230	354.018	19.26	0.2298	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,325.81490	1,355.378	21.84	0.6117	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			874.71490	843.978	21.84	0.3883	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,540.52480	2,597.775	16.71	0.9159	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			89.42480	86.375	16.71	0.0841	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,908,749.15	13,810	7,020
€ / R	On	11/09/2018	Foreign Exchange Future			17.64610		17.54130			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			17.66120		17.55970			0.0000	30,006,378.80	1,699	93,669
€ / R	On	25/09/2018	Foreign Exchange Future			17.69060		17.58900			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.76720		17.66620			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.99810		17.89670			0.0000	6,713,291.30	373	41,503
€ / R	On	18/03/2019	Foreign Exchange Future			18.37570		18.27100			0.0000	0.00	0	5,496
€ / R	On	14/06/2019	Foreign Exchange Future			18.73550		18.62840			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.99490		18.88670			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			19.13310		19.02330			0.0000	235,758,058.20	12,322	6,161
Total € / R Future												272,477,728.30	14,394	152,119
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			0.11000	0.000	31.52	0.0000	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,921.41000	2,026.100	31.52	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			4.54900	1.168	28.11	0.0053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			21.09710	8.859	21.87	0.0405	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			820.79710	910.059	21.87	0.9595	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			5.68430	2.591	31.44	0.0101	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			529.51250	589.156	21.48	0.8601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			79.81250	37.956	21.48	0.1399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,309.74770	3,411.225	42.05	0.9999	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		0.04770	0.025	42.05	0.0001	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		1,564.24900	1,662.368	28.11	0.9947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		82.39430	39.385	21.47	0.1442	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		536.98860	597.770	21.49	0.8643	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		77.28860	36.570	21.49	0.1357	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		1,713.45710	1,812.014	29.34	0.9964	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		3.75710	0.814	29.34	0.0036	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		2,005.98430	1,901.391	31.44	0.9899	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		4,071.38920	3,969.102	46.75	0.9990	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		1.08920	0.302	46.75	0.0010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		4,059.72650	4,161.220	51.28	0.9999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		0.02650	0.020	51.28	0.0001	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		522.09430	580.585	21.47	0.8558	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		14.02900	8.256	24.14	0.0248	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		1,513.02900	1,608.856	24.14	0.9752	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put		498.16380	409.271	20.63	0.4566	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call		484.36380	496.471	20.63	0.5434	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		785.45640	795.105	20.27	0.5438	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		778.75640	687.005	20.27	0.4562	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		781.41400	790.789	20.28	0.5416	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		784.71400	692.689	20.28	0.4584	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		789.52310	799.443	20.25	0.5459	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		772.82310	681.343	20.25	0.4541	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		2,334.53060	2,408.385	17.29	0.8665	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		193.53060	162.685	17.29	0.1335	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		168.89080	141.532	17.25	0.1195	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		2,439.89080	2,517.232	17.25	0.8805	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		2,326.52340	2,400.102	17.29	0.8653	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		195.52340	164.402	17.29	0.1347	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		2,318.53380	2,391.835	17.30	0.8642	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		197.53380	166.135	17.30	0.1358	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		2,184.97460	2,243.908	17.17	0.7812	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		426.57460	378.408	17.17	0.2188	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		2,178.31990	2,236.739	17.17	0.7800	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		429.91990	381.238	17.17	0.2200	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		2,191.64530	2,251.096	17.16	0.7824	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		423.24530	375.597	17.16	0.2176	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		251.10020	223.121	17.06	0.1322	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		3,107.80020	3,188.021	17.06	0.8678	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		1,942.52710	1,838.744	20.10	0.5313	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		1,179.22710	1,183.644	20.10	0.4687	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		2,939.20360	3,016.170	17.06	0.8500	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		292.50360	261.270	17.06	0.1500	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		2,363.21380	2,426.633	17.07	0.7745	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		486.51380	441.733	17.07	0.2255	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		803.79880	737.174	17.59	0.3077	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	17.79	Call			2,041.69970	2,084.666	17.60	0.6911	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			808.39970	741.566	17.60	0.3089	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			2,052.50490	2,095.890	17.58	0.6934	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			799.20490	732.791	17.58	0.3066	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			2,047.09880	2,090.274	17.59	0.6923	0.00	0	0
Total € / R Option												0.00	0	445,856
Total € / R												272,477,728.30	14,394	597,975
AUS / R	On	17/09/2018	Foreign Exchange Future			10.82980		10.82400			0.0000	1,256,256.80	116	12,144
AUS / R	On	14/12/2018	Foreign Exchange Future			10.96620		10.96060			0.0000	10,966.20	1	11,469
AUS / R	On	18/03/2019	Foreign Exchange Future			11.11610		11.10940			0.0000	0.00	0	520
AUS / R	On	14/06/2019	Foreign Exchange Future			11.26130		11.25400			0.0000	0.00	0	4,929
Total AUS / R Future												1,267,223.00	117	29,062
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			43.58230	33.662	21.08	0.1948	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			329.58230	313.862	21.08	0.8052	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			41.73080	32.226	21.18	0.1875	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			337.73080	322.426	21.18	0.8125	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			39.94740	30.850	21.28	0.1805	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			345.94740	331.050	21.28	0.8195	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			760.56720	739.591	18.72	0.6703	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			236.02790	220.662	18.67	0.3358	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			745.42790	724.462	18.67	0.6642	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			233.58440	218.213	18.70	0.3327	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			752.98440	732.013	18.70	0.6673	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			231.16720	215.791	18.72	0.3297	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			202.01070	196.480	15.69	0.2482	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			944.36980	945.460	15.70	0.7491	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			204.96980	199.360	15.70	0.2509	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			958.48110	959.732	15.69	0.7545	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			199.08110	193.632	15.69	0.2455	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			951.41070	952.580	15.69	0.7518	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			520.22430	507.814	16.18	0.4088	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			759.54110	754.339	16.19	0.5887	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			525.54110	513.039	16.19	0.4113	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			768.93830	763.921	16.16	0.5937	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			514.93830	502.622	16.16	0.4063	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			764.22430	759.114	16.18	0.5912	0.00	0	0
Total AUS / R Option												0.00	0	0
Total AUS / R												1,267,223.00	117	29,062
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.72060		11.67300			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.88710		11.83790			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,204.00760	2,249.440	20.57	0.9810	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			11.00760	8.840	20.57	0.0190	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,194.18200	2,239.575	20.53	0.9807	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			11.18200	8.975	20.53	0.0193	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,213.83590	2,259.307	20.61	0.9813	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			10.83590	8.707	20.61	0.0187	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,258.75780	1,286.104	15.82	0.8306	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			150.85780	129.004	15.82	0.1694	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,251.11920	1,278.229	15.82	0.8285	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			153.21920	131.129	15.82	0.1715	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,266.41960	1,294.003	15.81	0.8328	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			148.51960	126.903	15.81	0.1672	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			661.32970		645.43390			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			15.64910		15.66260			0.0000	0.00	0	1,775
CHF / R	On	14/12/2018	Foreign Exchange Future			15.96230		15.97820			0.0000	0.00	0	755
CHF / R	On	18/03/2019	Foreign Exchange Future			16.31530		16.33050			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.65040		16.66600			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,680
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			42.05720	22.630	22.68	0.0967	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			666.09450	632.762	22.68	0.8997	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			43.49450	23.662	22.68	0.1003	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			657.57100	623.832	22.68	0.8959	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			44.97100	24.732	22.68	0.1041	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			674.65720	641.730	22.68	0.9033	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,808.34680	2,789.104	22.80	0.9540	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			40.14680	36.804	22.80	0.0460	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,798.75540	2,779.459	22.77	0.9536	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			40.55540	37.159	22.77	0.0464	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,817.94300	2,798.753	22.83	0.9544	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			39.74300	36.453	22.83	0.0456	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			2,079.77330	2,053.417	18.89	0.8279	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			229.27330	218.117	18.89	0.1721	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			2,095.49840	2,069.406	18.89	0.8304	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			224.99840	214.106	18.89	0.1696	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			2,087.62710	2,061.406	18.89	0.8292	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			227.12710	216.106	18.89	0.1708	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,269.09900	2,240.803	18.21	0.8040	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			323.09900	310.403	18.21	0.1960	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,261.81270	2,233.543	18.22	0.8028	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			325.81270	313.143	18.22	0.1972	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,254.54550	2,226.299	18.23	0.8015	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			328.54550	315.899	18.23	0.1985	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,680
CNH / R	On	17/09/2018	Foreign Exchange Future			2.21520		2.21130			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.23270		2.23010			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.25390		2.25100			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.27420		2.27130			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			869.14800	885.420	22.46	0.8991	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			56.14800	33.420	22.46	0.1009	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			784.54470	794.931	22.06	0.8741	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			71.54470	42.931	22.06	0.1259	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			703.19200	706.878	21.65	0.8441	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			90.19200	54.878	21.65	0.1559	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			57.95170	50.744	19.98	0.0511	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			3,264.62880	3,282.619	19.85	0.9444	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			63.62880	55.619	19.85	0.0556	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			3,170.79360	3,187.920	19.71	0.9395	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			69.79360	60.920	19.71	0.0605	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			3,358.95170	3,377.744	19.98	0.9489	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			2,088.53850	2,086.839	17.25	0.7487	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			478.53850	447.839	17.25	0.2513	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			2,020.91810	2,017.700	17.27	0.7361	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			510.91810	478.700	17.27	0.2639	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			2,157.54240	2,157.351	17.23	0.7610	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			447.54240	418.351	17.23	0.2390	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,329.16740	3,337.083	17.41	0.8468	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			316.16740	295.083	17.41	0.1532	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,247.32540	3,254.499	17.36	0.8393	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			334.32540	312.499	17.36	0.1607	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,166.28810	3,172.708	17.32	0.8316	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			353.28810	330.708	17.32	0.1684	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CURRENCO	On	06/11/2018	Foreign Exchange Future			887.00750		860.67580			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.37960		2.36550			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.42790		2.41350			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.47990		2.46470			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.52940		2.51460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	485
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			359.02020	230.303	21.01	0.4390	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			409.09200	443.974	20.71	0.6739	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			254.09200	147.974	20.71	0.3261	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			359.10910	382.243	20.86	0.6182	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			304.10910	186.243	20.86	0.3818	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			314.02020	326.303	21.01	0.5610	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,313.34520	3,452.902	20.11	0.9348	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			78.34520	73.902	20.11	0.0652	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,217.71460	3,357.722	19.90	0.9306	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			82.71460	78.722	19.90	0.0694	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,409.23120	3,548.382	20.31	0.9387	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			74.23120	69.382	20.31	0.0613	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,496.82870	2,588.300	17.31	0.7904	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			449.82870	389.300	17.31	0.2096	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,641.57860	2,741.380	17.31	0.8103	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			394.57860	342.380	17.31	0.1897	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,568.59640	2,662.047	17.27	0.8010	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			421.59640	363.047	17.27	0.1990	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			267.57860	210.758	16.71	0.1110	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,930.86950	4,021.075	16.76	0.8823	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			284.86950	227.075	16.76	0.1177	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,848.96440	3,938.283	16.80	0.8753	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			302.96440	244.283	16.80	0.1247	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,013.57860	4,104.758	16.71	0.8890	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	485
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.93820		1.92990			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.96490		1.95650			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.99210		1.98330			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.01710		2.00820			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			835.03000	899.777	22.58	0.9338	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			36.03000	17.777	22.58	0.0662	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			750.62530	808.453	22.67	0.9078	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			51.62530	26.453	22.67	0.0922	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			929.56630	996.718	23.62	0.9458	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			30.56630	14.718	23.62	0.0542	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,884.73150	3,968.864	22.61	0.9774	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			19.73150	19.864	22.61	0.0226	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,785.73990	3,870.954	22.43	0.9751	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			20.73990	21.954	22.43	0.0249	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,983.77990	4,066.962	22.79	0.9795	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			18.77990	17.962	22.79	0.0205	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,289.09380	2,336.946	18.91	0.8035	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			356.09380	315.946	18.91	0.1965	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			2,215.10370	2,261.399	18.91	0.7919	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			382.10370	340.399	18.91	0.2081	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,364.35690	2,413.767	18.90	0.8148	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			331.35690	292.767	18.90	0.1852	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,856.93740	2,911.333	18.60	0.8218	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			374.93740	340.333	18.60	0.1782	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,779.96890	2,833.040	18.58	0.8128	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			397.96890	362.040	18.58	0.1872	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,934.89970	2,990.600	18.63	0.8306	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			352.89970	319.600	18.63	0.1694	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.15100		0.15020			0.0000	84,862.00	562	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.15040		0.14960			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14880		0.14950			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14940		0.14930			0.0000	160,754.40	1,076	2,166
Total KES / R Future												245,616.40	1,638	2,166
Total KES / R												245,616.40	1,638	2,166
NOK/R	On	17/09/2018	Foreign Exchange Future			1.82030		1.80130			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.84940		1.83030			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.88010		1.86040			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90910		1.88980			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.94790		9.92690			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			10.07130		10.05070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.20790		10.18600			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.34020		10.31850			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			139.12850	104.097	19.66	0.4829	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			135.92780	123.108	19.79	0.5463	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			129.02780	95.208	19.79	0.4537	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			130.91810	117.480	19.72	0.5317	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			134.01810	99.580	19.72	0.4683	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			126.02850	111.997	19.66	0.5171	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,164.47040	1,178.799	17.84	0.9142	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			43.77040	37.499	17.84	0.0858	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,155.27170	1,169.479	17.80	0.9127	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			44.57170	38.179	17.80	0.0873	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,173.68270	1,188.131	17.88	0.9156	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			42.98270	36.831	17.88	0.0844	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			887.05550	896.800	16.82	0.7379	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			221.05550	208.900	16.82	0.2621	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			880.30680	889.893	16.82	0.7351	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			224.30680	211.993	16.82	0.2649	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			873.59220	883.020	16.83	0.7322	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			227.59220	215.120	16.83	0.2678	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			830.16440	832.308	17.03	0.6383	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			431.66440	412.108	17.03	0.3617	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			825.04980	827.065	17.05	0.6356	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			436.54980	416.865	17.05	0.3644	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			835.30450	837.583	17.01	0.6409	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			426.80450	407.383	17.01	0.3591	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.39220		1.38390			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.40000		1.39370			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.41320		1.40450			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.42420		1.41510			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			139.00000	222.000		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			39.00000	122.000		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			239.00000	322.000		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			1,337.00000	1,400.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 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			1,237.00000	1,300.000		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			1,437.00000	1,500.000		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			645.00000	732.000		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			545.00000	632.000		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			745.00000	832.000		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			951.00000	1,042.000		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			851.00000	942.000		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			1,051.00000	1,142.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.30230		1.29670			0.0000	0.00	0	250
Total QUANTO £ / \$ Future									0.00	0	250
Total QUANTO £ / \$									0.00	0	250
QUANTO €On 17/09/2018 Foreign Exchange Future			1.16090		1.15930			0.0000	0.00	0	7,143
Total QUANTO € / \$ Future									0.00	0	7,143
Total QUANTO € / \$									0.00	0	7,143
R / ¥EN On 17/09/2018 Foreign Exchange Future			7.30250	0.13680	7.33440			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.13680	5.00250	0.680	36.87	0.0007	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.13680	12,761.00250	13,075.680	36.87	0.9993	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.13680	4.82300	0.642	36.94	0.0006	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.13680	12,860.82300	13,175.642	36.94	0.9994	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.13680	5.18930	0.721	36.80	0.0007	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.13680	12,661.18930	12,975.721	36.80	0.9993	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.13680	28.87920	9.486	33.63	0.0085	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.13680	8,384.87920	8,684.486	33.63	0.9915	0.00	0	0
Total R / ¥EN Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN									0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			11.03260		10.99750			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			11.18420		11.14990			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			11.35080		11.31600			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.51110		11.47510			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Call			1,001.11690	1,033.346	28.05	0.9946	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			3.61690	0.746	28.05	0.0054	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			991.20140	1,023.381	27.94	0.9943	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			3.70140	0.781	27.94	0.0057	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			1,011.03490	1,043.312	28.16	0.9948	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			3.53490	0.712	28.16	0.0052	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,800.98140	1,830.322	19.69	0.9650	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			21.08140	16.122	19.69	0.0350	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,791.32680	1,820.612	19.65	0.9644	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			21.42680	16.412	19.65	0.0356	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,810.64090	1,840.036	19.72	0.9656	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			20.74090	15.836	19.72	0.0344	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			1,158.83670	1,174.840	16.74	0.7979	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			182.83670	164.040	16.74	0.2021	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			1,151.56000	1,167.377	16.75	0.7956	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			185.56000	166.577	16.75	0.2044	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			1,166.13830	1,182.327	16.74	0.8003	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			180.13830	161.527	16.74	0.1997	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			142.42830	130.637	16.30	0.1457	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,623.30730	1,647.865	16.28	0.8577	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			138.20730	126.765	16.28	0.1423	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,615.40680	1,639.790	16.29	0.8560	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			140.30680	128.690	16.29	0.1440	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,607.52830	1,631.737	16.30	0.8543	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Future			2.34860		2.35220			0.0000	0.00	0	6,000
TRY / R On 14/12/2018 Foreign Exchange Future			2.25200		2.25510			0.0000	0.00	0	6,000
TRY / R On 18/03/2019 Foreign Exchange Future			2.13940		2.14270			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.03630		2.04160			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	12,000
TRY / R On 17/09/2018 Foreign Exchange Option	3.36	Call			0.26020	0.185	89.07	0.0022	0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Option	3.36	Put			1,008.06020	1,011.585	89.07	0.9978	0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Option	3.37	Call			0.24070	0.171	89.07	0.0021	0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Option	3.37	Put			1,018.04070	1,021.571	89.07	0.9979	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	17/09/2018	Foreign Exchange Option	3.35	Call			0.28110	0.201	89.07	0.0024	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			998.08110	1,001.601	89.07	0.9976	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			15.01850	13.154	35.69	0.0765	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			729.91850	731.154	35.69	0.9235	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			14.44290	12.628	35.69	0.0739	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			739.34290	740.628	35.69	0.9261	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			15.61510	13.700	35.69	0.0792	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			720.51510	721.700	35.69	0.9208	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			47.68680	45.171	32.98	0.1818	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			634.98680	635.771	32.98	0.8182	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			46.81520	44.349	33.09	0.1788	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			644.11520	644.949	33.09	0.8212	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			48.58010	46.016	32.88	0.1850	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			625.88010	626.616	32.88	0.8150	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.79020	7.195	32.32	0.0349	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,496.19020	1,500.895	32.32	0.9651	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			7.59990	7.016	32.32	0.0342	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,505.99990	1,510.716	32.32	0.9658	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			7.98510	7.378	32.32	0.0357	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,486.38510	1,491.078	32.32	0.9643	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.46850		1.46940			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.39860		1.39990			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.32950		1.33110			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.27510		1.27540			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												19 805 053 676.35	1,201,410	1,933,036
Total Options												23 147 645.77	53,171	8,140,473
Grand Total:												19,828,201,322.12	1,254,581	10,073,509