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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2018

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			14.63000		15.02170			0.0000	0.00	0	0
\$ / R On 14/09/2018 Foreign Exchange Future			14.75300		15.02170			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.75300		15.02580			0.0000	1,893,872,116.00	128,372	308,991
\$ / R On 18/09/2018 Foreign Exchange Future			14.74890		15.02800			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			14.75510		15.03450			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			14.76340		15.04270			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			14.76540		15.04480			0.0000	0.00	0	0
\$ / R On 27/09/2018 Foreign Exchange Future			14.76740		14.90930			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.76940		15.04890			0.0000	0.00	0	2,633
\$ / R On 02/10/2018 Foreign Exchange Future			14.77740		15.05710			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.79730		15.07760			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.80320		15.08380			0.0000	22,204,800.00	1,500	2,600
\$ / R On 17/10/2018 Foreign Exchange Future			14.80720		15.08790			0.0000	1,021,696.80	69	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.81730		15.09830			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.82340		15.10440			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.83140		15.11270			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.83550		15.11680			0.0000	3,115,455.00	210	4,637
\$ / R On 01/11/2018 Foreign Exchange Future			14.83750		15.11890			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.83950		15.12100			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.84560		15.12720			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.86170		15.14370			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/11/2018	Foreign Exchange Future			14.86570		15.14780			0.0000	0.00	0	24
\$ / R	On	16/11/2018	Foreign Exchange Future			14.86780		15.14980			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			14.87380		15.15600			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.88190		15.16420			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.89400		15.17640			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.89600		15.17850			0.0000	32,920,160.00	2,210	5,239
\$ / R	On	05/12/2018	Foreign Exchange Future			14.90610		15.18870			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.90810		15.19070			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.91810		15.20100			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.92020		14.89500			0.0000	17,486,474.40	1,172	1,172
\$ / R	On	14/12/2018	Foreign Exchange Future			14.92420		15.20710			0.0000	2,969,482,998.20	198,971	617,407
\$ / R	On	20/12/2018	Foreign Exchange Future			14.93620		15.21920			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.93810		15.22130			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.95780		15.24150			0.0000	0.00	0	4,187
\$ / R	On	02/01/2019	Foreign Exchange Future			14.96170		15.24550			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.99310		15.27790			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.01660		15.30220			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.01860		15.30420			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.04410		15.33050			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.07360		15.36080			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.10890		15.39720			0.0000	19,218,520.80	1,272	30,855
\$ / R	On	27/03/2019	Foreign Exchange Future			15.12640		15.41540			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.13040		15.41940			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.13820		15.42750			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.19280		15.48400			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.25330		15.54650			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.25910		15.55260			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.28060		15.57480			0.0000	11,460,450.00	750	19,910
\$ / R	On	20/06/2019	Foreign Exchange Future			15.29240		15.58720			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.30830		15.60370			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.31430		15.60990			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.31830		15.61410			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.37410		15.67200			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.37610		15.67410			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.40000		15.69890			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.43380		15.73410			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.43980		15.74030			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.44580		15.74650			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.46770		15.76930			0.0000	0.00	0	17,436
\$ / R	On	30/09/2019	Foreign Exchange Future			15.49870		15.80090			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.50320		15.80540			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.56790		15.87090			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.63270		15.93640			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.63940		15.94310			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.66390		15.96800			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.70410		16.00860			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2020	Foreign Exchange Future			15.70860		16.01310			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.77330		16.07860			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.84250		16.14860			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.87380		16.18020			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.91170		16.21860			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.97200		16.27950			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.04790		16.35630			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.07020		16.37890			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.17290		16.48270			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.28010		16.59110			0.0000	0.00	0	0
Total \$ / R Future												4,970,782,671.20	334,526	1,119,139
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			0.00000	0.000	22.93	0.0000	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,721.70000	1,330.000	22.93	1.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			40.65280	3.584	34.57	0.0342	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			268.95280	500.584	34.57	0.9658	0.00	0	20,000
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			16.38830	32.896	23.83	0.2850	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			388.08830	135.896	23.83	0.7150	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			143.74090	19.594	26.98	0.1756	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			72.04090	216.594	26.98	0.8244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,375.85230	2,103.000	28.88	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			0.05230	0.000	28.88	0.0000	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			0.25010	1.063	30.33	0.0069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,376.05010	1,104.063	30.33	0.9931	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,296.19220	1,024.654	29.91	0.9896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			0.39220	1.654	29.91	0.0104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			1,994.91520	2,267.134	42.74	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.71520	0.134	42.74	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,665.91040	1,393.198	31.88	0.9986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			0.11040	0.198	31.88	0.0014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,061.62580	1,328.759	34.95	0.9902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			7.42580	1.759	34.95	0.0098	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,275.80040	3,003.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.00040	0.000	24.53	0.0000	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,775.89690	1,503.082	31.94	0.9994	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			0.09690	0.082	31.94	0.0006	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,268.61410	1,538.047	37.18	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.41410	1.047	37.18	0.0058	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			0.10270	0.138	32.20	0.0010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,725.90270	1,453.138	32.20	0.9990	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,525.80000	3,253.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.00000	0.000	24.53	0.0000	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			3,175.80220	2,903.000	24.79	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.00220	0.000	24.79	0.0000	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			3,025.81690	2,753.000	25.55	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.01690	0.000	25.55	0.0000	0.00	0	13,300

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	11.70	Call		3,325.80020	3,053.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		0.00020	0.000	24.53	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		3,425.80000	3,153.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		0.00000	0.000	24.53	0.0000	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		2,725.83800	2,453.000	27.09	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		0.03800	0.000	27.09	0.0000	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		3,545.80000	3,273.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		0.00000	0.000	24.53	0.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		0.05860	0.000	29.49	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		2,255.85860	1,983.000	29.49	1.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		0.13180	0.452	31.13	0.0031	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,525.93180	1,253.452	31.13	0.9969	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		0.06030	0.000	29.64	0.0000	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		2,225.86030	1,953.000	29.64	1.0000	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		0.03640	0.000	26.83	0.0000	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		2,775.83640	2,503.000	26.83	1.0000	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		3,125.80460	2,853.000	25.04	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		0.00460	0.000	25.04	0.0000	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		2,545.84470	2,273.000	28.01	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		0.04470	0.000	28.01	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		2,345.85380	2,073.000	29.03	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		0.05380	0.000	29.03	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		0.09150	0.048	31.69	0.0004	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		1,825.89150	1,553.048	31.69	0.9996	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		2,645.84080	2,373.000	27.49	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		0.04080	0.000	27.49	0.0000	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		0.07380	0.004	30.66	0.0000	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		2,025.87380	1,753.004	30.66	1.0000	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		2,145.86530	1,873.001	30.05	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		0.06530	0.001	30.05	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		6,855.80000	6,583.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	24.53	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		2,445.84900	2,173.000	28.52	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		0.04900	0.000	28.52	0.0000	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		2,625.84160	2,353.000	27.60	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		0.04160	0.000	27.60	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		1,805.89360	1,533.060	31.79	0.9995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		0.09360	0.060	31.79	0.0005	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		0.18820	0.802	30.60	0.0053	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		1,425.98820	1,153.802	30.60	0.9947	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		1,027.50150	759.796	28.47	0.9619	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		1.70150	6.796	28.47	0.0381	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		132.34290	293.616	21.87	0.7623	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		158.14290	46.616	21.87	0.2377	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		44.22770	93.909	19.27	0.4253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		370.02770	146.909	19.27	0.5747	0.00	0	63,000

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\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			781.88370	519.839	25.19	0.9080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			6.08370	16.839	25.19	0.0920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,735.59280	2,007.266	40.76	0.9985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1.39280	0.266	40.76	0.0015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,925.88200	1,653.015	31.18	0.9999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			0.08200	0.015	31.18	0.0001	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			4.75070	13.985	25.85	0.0770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			830.55070	566.985	25.85	0.9230	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			0.26460	1.124	30.28	0.0073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,366.06460	1,094.124	30.28	0.9927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			19.15000	43.649	21.90	0.2219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			544.95000	296.649	21.90	0.7781	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			247.28900	77.741	20.05	0.3692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			81.48900	184.741	20.05	0.6308	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			240.29720	74.938	20.18	0.3581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			84.49720	191.938	20.18	0.6419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			254.36910	80.649	19.92	0.3806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			78.56910	177.648	19.92	0.6194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,120.57510	1,388.524	35.63	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			6.37510	1.523	35.63	0.0084	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,175.86340	1,903.000	29.90	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.06340	0.001	29.90	0.0000	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,025.80000	3,753.000	24.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.00000	0.000	24.53	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,065.87080	1,793.002	30.46	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			0.07080	0.002	30.46	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			214.57820	415.382	23.69	0.8489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			100.37820	28.382	23.69	0.1511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,525.84550	2,253.000	28.11	1.0000	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			0.04550	0.000	28.11	0.0000	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,415.85040	2,143.000	28.67	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			0.05040	0.000	28.67	0.0000	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			954.10130	1,219.316	33.70	0.9871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.90130	2.316	33.70	0.0129	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,022.43500	1,288.940	34.50	0.9892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			8.23500	1.940	34.50	0.0108	0.00	0	1,550
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			146.56070	307.444	21.53	0.7445	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			174.56070	56.344	21.53	0.2555	0.00	0	7,500
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			424.93290	645.358	23.37	0.8775	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			89.43290	30.458	23.37	0.1225	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,074.27460	1,335.744	25.72	0.9658	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			26.97460	9.144	25.72	0.0342	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			40.54150	97.593	19.09	0.2878	3,903,700.00	40,000	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			605.34150	382.993	19.09	0.7122	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			0.00000	694.058	22.61	0.8225	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			0.00000	61.458	22.61	0.1775	2,458,332.00	40,000	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		7.86330	10.649	20.12	0.0427	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		1,276.76330	1,000.049	20.12	0.9573	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call		821.02820	568.317	18.44	0.8356	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put		22.12820	48.917	18.44	0.1644	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		1,228.30620	1,489.338	24.87	0.9693	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		27.20620	8.738	24.87	0.0307	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put		65.47110	129.178	19.03	0.3354	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call		574.37110	358.578	19.03	0.6646	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		2,049.88500	1,771.411	26.24	0.9924	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		0.98500	2.011	26.24	0.0076	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		8.19800	11.047	19.92	0.0445	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		1,257.09800	980.447	19.92	0.9555	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		1,759.90650	2,033.806	27.60	0.9885	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		8.80650	3.206	27.60	0.0115	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		0.70540	1.467	25.45	0.0053	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		2,297.80540	2,018.867	25.45	0.9947	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		7.86220	17.416	19.89	0.0493	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		1,575.46220	1,304.716	19.89	0.9507	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put		694.55050	887.389	22.33	0.7646	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call		218.35050	130.589	22.33	0.2354	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		7.39780	12.831	19.22	0.0363	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,745.29780	1,470.031	19.22	0.9637	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		45.43500	79.408	18.33	0.1643	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		1,143.73500	896.708	18.33	0.8357	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,905.68040	1,628.302	19.12	0.9700	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		7.38040	11.002	19.12	0.0300	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		162.44130	236.998	19.20	0.3513	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		776.84130	570.398	19.20	0.6487	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		422.86880	556.262	20.43	0.5693	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		475.56880	327.662	20.43	0.4307	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		2,127.71620	1,846.047	19.13	0.9737	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		10.91620	10.547	19.13	0.0263	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		56.54680	85.552	18.15	0.1612	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		1,243.34680	991.052	18.15	0.8388	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		981.15460	754.277	18.75	0.7344	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		114.35460	168.777	18.75	0.2656	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		1,984.21720	2,230.476	25.70	0.9233	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		81.01720	45.976	25.70	0.0767	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,489.09550	1,716.432	24.52	0.8710	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		135.89550	81.932	24.52	0.1290	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		247.25710	339.066	19.52	0.4231	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		694.05710	504.566	19.52	0.5769	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		40.80280	62.028	17.91	0.1258	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,357.60280	1,097.528	17.91	0.8742	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		9.16250	9.193	20.27	0.0219	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		2,318.06250	2,036.693	20.27	0.9781	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	02/11/2018	Foreign Exchange Option	14.85	Put			334.00090	441.603	19.91	0.4891	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			605.00090	431.103	19.91	0.5109	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			718.98690	888.522	21.84	0.6909	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			339.98690	228.022	21.84	0.3091	0.00	0	1,100
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			3.17370	4.412	25.05	0.0090	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,230.37370	2,950.012	25.05	0.9910	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,323.50240	1,068.613	18.10	0.8486	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			56.30240	83.013	18.10	0.1514	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,796.87760	2,032.520	25.03	0.8953	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			114.07760	68.120	25.03	0.1047	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			372.07770	478.761	19.79	0.4833	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			655.77770	480.461	19.79	0.5167	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			714.80630	871.983	21.38	0.6489	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			422.60630	297.683	21.38	0.3511	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			317.64890	414.154	19.61	0.4354	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			747.44890	561.954	19.61	0.5646	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			656.40150	484.406	19.94	0.5095	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			396.60150	506.606	19.94	0.4905	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			27.55590	29.834	18.39	0.0589	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,957.35590	1,677.634	18.39	0.9411	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,248.66150	1,006.850	18.45	0.7931	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			98.86150	139.050	18.45	0.2069	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			326.43280	424.421	19.64	0.4419	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			736.23280	552.221	19.64	0.5581	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			3.54830	4.692	24.90	0.0088	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,483.34830	3,202.492	24.90	0.9912	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,320.78710	4,038.959	27.18	0.9977	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.98710	1.159	27.18	0.0023	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			378.15590	483.620	19.71	0.4724	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			694.15590	517.420	19.71	0.5276	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			292.30310	382.928	19.39	0.4011	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			836.50310	644.828	19.39	0.5989	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			650.68970	796.586	20.96	0.6028	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			504.88970	368.486	20.96	0.3972	0.00	0	10,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			50.32520	61.069	17.89	0.1015	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,766.72520	1,495.069	17.89	0.8985	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,110.19330	889.587	18.68	0.7111	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			181.69330	243.587	18.68	0.2889	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			397.24050	503.285	19.73	0.4595	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			755.74050	579.285	19.73	0.5405	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,206.29690	1,929.801	19.24	0.9424	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			138.14700	91.782	25.57	0.1128	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,730.19790	1,946.335	24.29	0.8320	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			208.69790	142.335	24.29	0.1680	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			27.79690	33.801	19.24	0.0576	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			139.12200	188.219	18.44	0.2408	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	30/11/2018	Foreign Exchange Option	14.08	Call			1,237.62200	1,004.219	18.44	0.7592	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			85.14830	119.195	18.20	0.1709	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,463.64830	1,215.195	18.20	0.8291	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,269.64700	2,505.782	25.57	0.8872	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			768.42490	921.196	21.18	0.6196	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			507.12490	377.296	21.18	0.3804	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,401.64290	1,159.715	18.26	0.8005	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			110.94290	151.615	18.26	0.1995	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			674.88480	817.431	20.81	0.5832	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			565.58480	425.531	20.81	0.4168	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			740.83300	569.546	19.83	0.5212	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			450.13300	561.446	19.83	0.4788	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			1,097.85000	882.782	18.74	0.6943	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			207.15000	274.682	18.74	0.3057	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			555.97180	681.576	20.22	0.5232	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			676.97180	519.676	20.22	0.4768	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			77.98300	105.975	18.02	0.1485	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,628.98300	1,374.075	18.02	0.8515	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			944.57900	1,110.479	21.68	0.6619	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			455.57900	338.579	21.68	0.3381	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,451.15240	1,208.094	18.19	0.8062	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			110.15240	149.994	18.19	0.1938	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			0.00000	568.966	19.78	0.4722	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			0.00000	599.166	19.78	0.5278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			274.71750	198.197	23.77	0.2084	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,286.85540	1,476.308	22.80	0.7346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			353.95540	260.508	22.80	0.2654	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,066.59450	1,240.961	22.09	0.6870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			423.69450	315.161	22.09	0.3130	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			881.88880	1,041.186	21.45	0.6373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			498.98880	375.386	21.45	0.3627	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,940.48770	1,668.192	18.05	0.9032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			53.38770	63.992	18.05	0.0968	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,237.30630	1,010.820	18.47	0.7327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			180.20630	236.620	18.47	0.2673	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,111.02080	1,288.666	22.24	0.6975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			408.12080	302.866	22.24	0.3025	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,229.93630	1,004.253	18.48	0.7300	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			182.83630	240.053	18.48	0.2700	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			794.73130	946.150	21.15	0.6099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			541.83130	410.350	21.15	0.3901	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,164.77010	946.661	18.64	0.7056	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			207.67010	272.461	18.64	0.2944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,552.29190	1,305.010	18.13	0.8279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			95.19190	130.810	18.13	0.1721	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,683.86060	1,425.852	18.01	0.8584	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	13.60	Put			76.76060	101.652	18.01	0.1416	13,418,103.60	132,000	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			419.21620	524.288	19.64	0.4467	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			826.31620	648.488	19.64	0.5533	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,274.54920	1,045.208	18.42	0.7455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			167.44920	221.008	18.42	0.2545	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			247.36610	323.693	18.88	0.3302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			1,074.46610	867.893	18.88	0.6698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,289.50820	2,014.755	19.06	0.9370	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			32.40820	40.555	19.06	0.0630	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			237.79700	311.407	18.83	0.3219	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,094.89700	885.606	18.83	0.6781	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			373.04300	471.788	19.46	0.4193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			880.14300	695.988	19.46	0.5807	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,968.97900	2,690.974	20.98	0.9731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			11.87900	16.774	20.98	0.0269	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,585.79950	1,336.711	18.10	0.8363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			88.69950	122.511	18.10	0.1637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,178.80850	1,361.220	22.46	0.7126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			385.90850	285.420	22.46	0.2874	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			3,018.12430	2,739.933	21.11	0.9747	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			11.02430	15.733	21.11	0.0253	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,594.22740	1,344.699	18.09	0.8384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			87.12740	120.499	18.09	0.1616	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			525.51860	645.503	20.08	0.5026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			722.61860	559.703	20.08	0.4974	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			807.89770	960.553	21.19	0.6143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			534.99770	404.753	21.19	0.3857	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			821.15630	975.037	21.24	0.6186	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			528.25630	399.237	21.24	0.3814	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			231.55730	303.369	18.79	0.3164	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,108.65730	897.569	18.79	0.6836	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,549.30820	2,273.139	19.80	0.9544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			22.20820	28.939	19.80	0.0456	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,519.12660	1,273.702	18.16	0.8192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			102.02660	139.502	18.16	0.1808	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,820.39290	1,551.765	17.88	0.8856	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			63.29290	77.565	17.88	0.1144	632,930.40	8,160	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			958.41740	1,124.207	21.72	0.6592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			465.51740	348.407	21.72	0.3408	1,421,500.15	4,080	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			100.28640	137.291	18.16	0.1786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,527.38640	1,281.491	18.16	0.8214	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			3,116.88130	2,838.035	21.39	0.9777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			9.78130	13.835	21.39	0.0223	56,444.76	4,080	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			603.12870	733.912	20.41	0.5380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			660.22870	508.112	20.41	0.4620	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			937.30260	1,101.311	21.65	0.6534	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			474.40260	355.511	21.65	0.3466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,196.21650	2,916.677	21.60	0.9798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			9.11650	12.477	21.60	0.0202	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,033.85110	1,760.812	18.33	0.9137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			46.75110	56.612	18.33	0.0863	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			338.23090	431.886	19.31	0.3971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			925.33090	736.086	19.31	0.6029	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			395.76360	497.679	19.55	0.4330	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			852.86360	671.879	19.55	0.5670	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			329.82760	422.204	19.28	0.3915	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			936.92760	746.404	19.28	0.6085	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			334.01290	427.032	19.29	0.3943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			931.11290	741.232	19.29	0.6057	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			267.24070	349.097	18.99	0.3469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			1,034.34070	833.297	18.99	0.6531	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			175.02820	230.289	18.45	0.2622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,252.12820	1,024.489	18.45	0.7378	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,216.05780	2,936.358	21.66	0.9803	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			8.95780	12.158	21.66	0.0197	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,481.62140	2,205.796	19.61	0.9504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			24.52140	31.596	19.61	0.0496	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,315.30740	3,034.881	21.93	0.9826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			8.20740	10.681	21.93	0.0174	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			2,146.88120	1,873.036	18.66	0.9249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			39.78120	48.836	18.66	0.0751	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,464.30330	3,183.450	22.51	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			7.20330	9.250	22.51	0.0149	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			67.52490	85.062	17.92	0.1231	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,774.62490	1,509.262	17.92	0.8769	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			438.49960	546.085	19.71	0.4575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			805.59960	630.285	19.71	0.5425	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,597.78090	2,321.374	19.94	0.9571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			20.68090	27.174	19.94	0.0429	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			143.82850	191.888	18.34	0.2295	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,350.92850	1,116.088	18.34	0.7705	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			48.65830	58.736	18.25	0.0894	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			2,005.75830	1,732.936	18.25	0.9106	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			520.17940	639.381	20.05	0.5000	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			727.27940	563.581	20.05	0.5000	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,841.49700	2,564.001	20.62	0.9684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			14.39700	19.801	20.62	0.0316	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			132.93960	178.357	18.30	0.2175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,390.03960	1,152.557	18.30	0.7825	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			103.78880	141.736	18.17	0.1830	113,389.04	800	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,510.88880	1,265.936	18.17	0.8170	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			34.71400	43.152	18.93	0.0668	0.00	0	177,520

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	13.00	Call			2,241.81400	1,967.352	18.93	0.9332	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			45.51660	55.239	18.38	0.0843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,052.61660	1,779.439	18.38	0.9157	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			463.24970	573.961	19.80	0.4710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			780.34970	608.161	19.80	0.5290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			17.15210	23.059	20.29	0.0367	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,724.25210	2,447.259	20.29	0.9633	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,573.64890	3,292.529	22.93	0.9867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			6.54890	8.329	22.93	0.0133	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,214.86670	2,443.428	25.16	0.8597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			181.96670	127.628	25.16	0.1403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,279.95770	2,005.262	19.04	0.9363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			32.85770	41.062	19.04	0.0637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,140.98810	1,320.768	22.33	0.7043	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			398.08810	294.968	22.33	0.2957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			690.77130	533.290	20.24	0.4795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			563.67130	689.090	20.24	0.5205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			686.32970	529.618	20.27	0.4770	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			569.22970	695.418	20.27	0.5230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			695.23970	536.987	20.22	0.4820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			558.13970	682.787	20.22	0.5180	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			1,129.49640	915.746	18.74	0.6919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			222.39640	291.546	18.74	0.3081	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,429.74670	1,189.697	18.26	0.7943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			122.64670	165.497	18.26	0.2057	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			1,067.70880	862.049	18.90	0.6670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			250.60880	327.849	18.90	0.3330	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			599.81470	458.124	20.77	0.4261	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			692.71470	833.924	20.77	0.5739	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			775.38560	603.817	19.82	0.5263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			468.28560	579.617	19.82	0.4737	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			426.35150	317.264	22.06	0.3148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,059.25150	1,233.064	22.06	0.6852	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,334.07890	1,526.402	22.95	0.7435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			341.17890	250.602	22.95	0.2565	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			619.19150	474.205	20.65	0.4378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			662.09150	800.005	20.65	0.5622	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			858.26010	676.644	19.53	0.5697	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			391.16010	492.444	19.53	0.4303	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			1,830.71420	2,044.967	24.26	0.8189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			237.81420	169.167	24.26	0.1811	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,365.84910	1,560.041	23.05	0.7493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			332.94910	244.241	23.05	0.2507	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,263.44760	1,451.430	22.73	0.7301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			360.54760	265.630	22.73	0.2699	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,003.23380	2,224.414	24.67	0.8388	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			210.33380	148.614	24.67	0.1612	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,612.05120	1,360.743	18.07	0.8425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			84.95120	116.543	18.07	0.1575	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			1,259.57560	1,031.369	18.44	0.7404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			172.47560	227.169	18.44	0.2596	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			736.60680	882.350	20.93	0.5900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			573.70680	436.550	20.93	0.4100	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			2,194.26910	1,920.109	18.79	0.9292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			37.16910	45.909	18.79	0.0708	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			996.70770	799.803	19.10	0.6363	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			289.60770	375.603	19.10	0.3637	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,931.19740	1,658.979	18.03	0.9021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			54.09740	64.779	18.03	0.0979	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			979.70960	1,147.261	21.79	0.6649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			456.80960	341.461	21.79	0.3351	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,171.90600	952.934	18.63	0.7084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			204.80600	268.734	18.63	0.2916	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			827.81560	982.311	21.26	0.6207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			524.91560	396.511	21.26	0.3793	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			639.19460	490.862	20.53	0.4498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			632.09460	766.662	20.53	0.5502	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			896.86610	710.803	19.40	0.5890	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			359.76610	456.603	19.40	0.4110	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			574.81160	701.771	20.29	0.5255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			681.91160	525.971	20.29	0.4745	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			895.61790	1,056.096	21.50	0.6414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			492.71790	370.296	21.50	0.3586	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,200.70980	978.347	18.55	0.7192	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			193.60980	254.147	18.55	0.2808	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,627.61750	1,833.997	23.77	0.7916	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			1,151.07250	937.230	18.64	0.6911	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			231.87250	301.030	18.64	0.3089	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,449.19490	1,210.230	18.19	0.7911	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			129.99490	174.030	18.19	0.2089	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			703.58110	843.990	20.68	0.5679	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			622.78110	480.190	20.68	0.4321	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			798.62580	627.753	19.77	0.5299	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			479.42580	591.553	19.77	0.4701	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			49.64160	62.074	18.37	0.0900	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			2,070.94160	1,800.175	18.37	0.9100	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			408.88920	511.541	19.49	0.4303	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			880.18920	699.641	19.49	0.5697	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,977.97470	1,708.402	18.14	0.8991	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			56.67470	70.302	18.14	0.1009	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			368.30140	465.140	19.32	0.4063	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			929.60140	743.240	19.32	0.5937	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			223.78590	286.999	18.35	0.2896	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,245.28590	1,024.799	18.35	0.7104	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,224.19500	1,006.243	18.40	0.7027	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			232.69500	298.443	18.40	0.2973	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			1,952.56440	2,166.225	24.05	0.8096	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			264.06440	194.025	24.05	0.1904	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			809.46910	642.161	19.73	0.5210	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			527.96910	644.361	19.73	0.4790	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,283.14110	2,011.217	18.53	0.9245	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			41.64110	53.417	18.53	0.0755	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			122.13260	163.025	17.95	0.1921	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,563.63260	1,320.825	17.95	0.8079	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,523.29010	2,755.977	25.29	0.8643	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			184.79010	133.777	25.29	0.1357	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			36.77760	48.026	18.68	0.0680	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,382.27760	2,109.726	18.68	0.9320	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			28.56620	41.074	18.69	0.0560	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,646.46620	2,374.174	18.69	0.9440	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			48.80320	66.833	18.08	0.0834	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,401.00320	2,133.433	18.08	0.9166	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,357.37760	2,090.698	18.03	0.9112	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			53.17760	72.098	18.03	0.0888	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			38.39410	54.393	18.22	0.0695	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,552.59410	2,282.993	18.22	0.9305	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			322.61230	401.335	18.54	0.3315	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,246.81230	1,039.935	18.54	0.6685	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,333.14680	1,115.332	18.30	0.6985	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			278.94680	346.732	18.30	0.3015	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			673.24090	800.125	19.96	0.4992	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			847.44090	688.725	19.96	0.5008	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			675.75150	800.540	19.85	0.4859	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			906.25150	744.640	19.85	0.5141	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,422.15400	2,159.945	17.60	0.9030	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			61.35400	86.345	17.60	0.0970	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			794.25930	927.267	20.12	0.5106	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			885.05930	730.867	20.12	0.4894	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			414.38760	504.983	18.73	0.3602	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,255.18760	1,058.583	18.73	0.6398	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			46.16830	67.880	17.60	0.0794	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,576.96830	2,311.480	17.60	0.9206	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,427.10910	1,209.639	18.28	0.6968	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			316.30910	386.039	18.28	0.3032	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			927.31170	772.868	20.10	0.4918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			840.11170	973.968	20.10	0.5082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,420.06770	2,158.970	17.31	0.8939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			72.86770	100.070	17.31	0.1061	0.00	0	1,155

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	15.32	Call			923.27780	769.297	20.11	0.4901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			846.07780	980.397	20.11	0.5099	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,352.91750	3,068.311	16.88	0.9732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			15.71750	19.411	16.88	0.0268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			5,070.72090	4,783.900	22.00	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.52090	5.000	22.00	0.0062	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,621.12590	1,394.627	18.06	0.7350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			273.92590	335.727	18.06	0.2650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,611.00860	3,325.339	17.77	0.9779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			13.80860	16.439	17.77	0.0221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,681.64660	2,413.718	17.14	0.9254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			44.44660	64.818	17.14	0.0746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			131.79440	169.784	17.54	0.1607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			2,078.99440	1,828.684	17.54	0.8393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,909.11250	3,622.512	18.78	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.91250	13.612	18.78	0.0178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			775.71370	904.456	19.90	0.4885	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			972.91370	813.356	19.90	0.5115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,670.60540	3,384.727	17.97	0.9789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.40540	15.827	17.97	0.0211	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			421.67320	507.987	18.59	0.3495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,338.87320	1,136.887	18.59	0.6505	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			355.04620	428.329	18.30	0.3133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,452.24620	1,237.229	18.30	0.6867	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,841.11910	1,601.474	17.77	0.7900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			193.91910	242.574	17.77	0.2100	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			643.56250	760.467	19.47	0.4440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			1,080.76250	909.367	19.47	0.5560	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,758.19340	1,523.386	17.88	0.7703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			220.99340	274.486	17.88	0.2297	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			2,070.80170	1,820.781	17.55	0.8377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			133.60170	171.881	17.55	0.1623	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			925.15280	1,065.536	20.35	0.5323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			872.35280	724.436	20.35	0.4677	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			758.55840	885.886	19.85	0.4831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			985.75840	824.786	19.85	0.5169	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			981.44760	1,126.152	20.51	0.5474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			838.64760	695.052	20.51	0.4526	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,952.64580	2,678.888	16.97	0.9501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			25.44580	39.988	16.97	0.0499	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,464.39300	2,202.053	17.28	0.8998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			67.19300	93.153	17.28	0.1002	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,914.79370	2,641.776	16.99	0.9471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			27.59370	42.876	16.99	0.0529	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,728.72580	1,495.629	17.92	0.7630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			231.52580	286.729	17.92	0.2370	0.00	0	720

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,465.26660	1,249.315	18.28	0.6906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			348.06660	420.415	18.28	0.3094	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,124.71890	2,326.521	23.24	0.7442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			441.91890	355.422	23.24	0.2558	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,363.47030	1,158.168	18.52	0.6586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			406.27030	489.268	18.52	0.3414	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,132.89020	2,335.018	23.25	0.7451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			440.09020	353.918	23.25	0.2549	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,554.04550	2,289.298	17.22	0.9111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			56.84550	80.398	17.22	0.0889	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,656.47600	1,427.750	18.01	0.7444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			259.27600	318.850	18.01	0.2556	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,475.13260	2,689.607	23.90	0.7810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			372.33260	298.507	23.90	0.2190	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,308.60890	1,110.807	18.68	0.6404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			441.40890	531.907	18.68	0.3596	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			931.33650	1,072.207	20.36	0.5340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			868.53650	721.107	20.36	0.4660	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,738.66750	1,928.437	22.48	0.6937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			535.86750	437.337	22.48	0.3063	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,149.23310	970.591	19.21	0.5829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			572.03310	681.691	19.21	0.4171	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,213.29260	1,374.037	21.14	0.6020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			720.49260	592.937	21.14	0.3980	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,536.01180	2,271.736	17.23	0.9089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			58.81180	82.836	17.23	0.0911	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,420.06090	1,207.415	18.35	0.6768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			372.86090	448.515	18.35	0.3232	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,058.68630	1,209.000	20.72	0.5668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			795.88630	657.900	20.72	0.4332	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,358.60240	2,099.288	17.35	0.8853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			81.40240	110.388	17.35	0.1147	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,290.70700	1,095.430	18.74	0.6344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			453.50700	546.530	18.74	0.3656	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,383.10260	1,554.851	21.59	0.6358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			650.30260	533.751	21.59	0.3642	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			2,246.37880	1,990.498	17.42	0.8682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			99.17880	131.598	17.42	0.1318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,326.70270	1,126.385	18.63	0.6465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			429.50270	517.485	18.63	0.3535	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,290.09720	1,455.988	21.34	0.6179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			687.29720	564.888	21.34	0.3821	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			1,144.20370	966.084	19.23	0.5810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			577.00370	687.184	19.23	0.4190	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,158.57290	1,315.651	20.99	0.5901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			745.77290	614.551	20.99	0.4099	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			2,153.49310	1,900.637	17.49	0.8526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			116.29310	151.737	17.49	0.1474	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			1,139.19210	961.594	19.25	0.5790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			581.99210	692.694	19.25	0.4210	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,568.89040	1,750.625	22.06	0.6679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			586.09040	479.525	22.06	0.3321	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,879.60020	1,637.815	17.73	0.7987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			182.40020	228.915	17.73	0.2013	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,141.07420	2,343.523	23.27	0.7461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			438.27420	352.423	23.27	0.2539	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,895.12590	1,652.497	17.71	0.8021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			177.92590	223.597	17.71	0.1979	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,190.27130	1,007.430	19.06	0.5986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			533.07130	638.530	19.06	0.4014	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			2,908.76060	3,135.890	24.70	0.8173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			305.96060	244.790	24.70	0.1827	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,810.68290	1,572.781	17.81	0.7829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			203.48290	253.881	17.81	0.2171	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,075.86730	2,275.692	23.14	0.7384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			453.06730	364.592	23.14	0.2616	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			977.17410	817.149	19.88	0.5133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			769.97410	898.249	19.88	0.4867	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,248.22410	2,454.783	23.48	0.7581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			415.42410	333.683	23.48	0.2419	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,628.15630	1,401.206	18.05	0.7369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			270.95630	332.306	18.05	0.2631	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			1,003.16520	840.285	19.78	0.5242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			735.96520	861.385	19.78	0.4758	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,266.00510	3,508.679	25.60	0.8382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			263.20510	217.579	25.60	0.1618	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			1,007.56480	844.209	19.76	0.5260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			730.36480	855.309	19.76	0.4740	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			1,043.50390	876.178	19.61	0.5409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			686.30390	807.278	19.61	0.4591	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,035.40650	2,233.555	23.06	0.7334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			462.60650	372.455	23.06	0.2666	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,027.34460	2,225.153	23.05	0.7324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			464.54460	374.053	23.05	0.2676	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			919.26710	765.741	20.13	0.4883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			852.06710	986.841	20.13	0.5117	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			18.01070	25.506	16.58	0.0338	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,223.41070	2,941.906	16.58	0.9662	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			514.14370	614.734	18.90	0.3851	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,263.54370	1,075.134	18.90	0.6149	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,520.06610	1,302.716	18.26	0.6964	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			350.66610	422.316	18.26	0.3036	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		926.85510	1,064.476	20.27	0.5228	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		916.25510	764.876	20.27	0.4772	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		71.73320	98.390	17.16	0.1027	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,491.13320	2,228.790	17.16	0.8973	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		76.43160	107.171	17.14	0.1093	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,453.93160	2,195.371	17.14	0.8907	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,070.99850	1,212.901	20.37	0.5347	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		944.99850	795.701	20.37	0.4653	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		163.00490	210.072	17.34	0.1751	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		2,157.00490	1,912.872	17.34	0.8249	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		629.40400	737.685	19.05	0.4086	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		1,273.40400	1,090.485	19.05	0.5914	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,617.37550	1,397.728	18.16	0.6975	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		383.37550	454.928	18.16	0.3025	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		67.28600	95.502	16.55	0.0965	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,631.28600	2,368.302	16.55	0.9035	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,561.34070	2,300.800	16.66	0.8938	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		77.34070	108.000	16.66	0.1062	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,708.62680	1,488.641	18.13	0.6989	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		412.12680	485.341	18.13	0.3011	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,214.08260	1,360.462	20.52	0.5450	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		970.58260	823.762	20.52	0.4550	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		106.43660	142.907	16.50	0.1270	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		2,512.93660	2,256.207	16.50	0.8730	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,630.80560	2,368.850	16.23	0.8917	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		84.30560	115.550	16.23	0.1083	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		747.73850	863.285	19.26	0.4285	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		1,284.23850	1,106.585	19.26	0.5715	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		26.32720	23.708	14.86	0.0303	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		3,438.92720	3,142.808	14.86	0.9697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,900.69450	4,606.892	20.08	0.9838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		15.89450	16.292	20.08	0.0162	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		3,323.65220	3,027.661	14.36	0.9656	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		28.85220	27.061	14.36	0.0344	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		553.84020	642.174	18.46	0.3544	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		0.00000	798.277	20.78	0.4342	15,965.54	20	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,674.13460	1,458.603	18.24	0.6800	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		469.33460	548.003	18.24	0.3200	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,667.97510	1,452.851	18.25	0.6784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		473.17510	552.251	18.25	0.3216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,927.86420	1,697.682	17.87	0.7428	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,680.31250	1,464.379	18.23	0.6817	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		465.51250	543.779	18.23	0.3183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		488.72490	569.418	18.29	0.3281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,643.52490	1,430.018	18.29	0.6719	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		0.00000	1,517.677	20.78	0.5658	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	15.55	Call			1,099.01060	939.850	20.09	0.4947	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,993.74730	1,763.594	17.77	0.7584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			298.94730	362.994	17.77	0.2416	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,117.50330	1,255.427	20.20	0.5152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			1,072.30330	916.027	20.20	0.4848	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			333.06420	397.082	17.87	0.2572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			86.09510	112.835	15.93	0.1054	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,311.06490	1,460.916	20.65	0.5555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			965.86490	821.516	20.65	0.4445	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			2,027.49460	1,797.248	17.73	0.7662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			282.69460	346.648	17.73	0.2338	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,074.21060	1,209.250	20.09	0.5053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			1,006.91950	857.888	20.47	0.4603	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,465.64000	2,209.142	16.51	0.8585	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			130.84000	168.542	16.51	0.1415	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			662.57860	767.871	18.88	0.3940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,417.37860	1,228.471	18.88	0.6060	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,680.89510	2,413.435	15.93	0.8946	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,548.64020	1,342.774	18.46	0.6456	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			110.36240	143.204	16.26	0.1257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,555.16240	2,293.804	16.26	0.8743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,881.29010	2,605.762	15.41	0.9226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			56.49010	75.162	15.41	0.0774	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,232.11950	1,377.288	20.47	0.5397	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,276.78980	2,467.913	22.59	0.6918	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			643.98980	540.313	22.59	0.3082	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			620.99070	719.153	18.69	0.3764	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,488.19070	1,291.553	18.69	0.6236	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			860.51850	981.414	19.45	0.4448	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,294.21850	1,119.714	19.45	0.5552	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,790.16030	1,568.851	18.11	0.7005	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			436.46030	510.551	18.11	0.2995	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,348.09010	1,497.723	20.65	0.5539	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			991.79010	846.023	20.65	0.4461	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			89.04060	120.869	15.87	0.1093	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,692.74060	2,429.169	15.87	0.8907	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			122.96940	163.265	16.29	0.1357	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,542.86940	2,287.565	16.29	0.8643	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,345.74370	2,103.430	16.91	0.8249	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			181.64370	235.130	16.91	0.1751	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,685.27140	1,852.504	21.36	0.6078	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			859.37140	730.804	21.36	0.3922	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,490.76690	1,642.824	20.76	0.5605	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			1,022.76690	876.924	20.76	0.4395	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			98.64510	124.951	15.45	0.1093	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,770.64510	2,499.051	15.45	0.8907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			983.65800	1,109.641	19.64	0.4585	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,315.65800	1,143.741	19.64	0.5415	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,884.17390	1,661.589	18.09	0.7028	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			462.17390	537.489	18.09	0.2972	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			145.06900	181.625	16.05	0.1429	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,579.16900	2,317.725	16.05	0.8571	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			562.19980	645.281	18.29	0.3301	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,781.09980	1,565.281	18.29	0.6699	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,642.85980	1,801.415	21.01	0.5782	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			991.75980	851.415	21.01	0.4218	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,967.64440	1,744.025	18.07	0.7050	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			483.54440	560.225	18.07	0.2950	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,638.19970	1,794.035	20.92	0.5685	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			1,042.29970	897.835	20.92	0.4315	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			97.38390	136.770	15.42	0.1130	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,831.48390	2,570.570	15.42	0.8870	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,111.57020	1,241.307	19.81	0.4727	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,325.67020	1,155.107	19.81	0.5273	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			157.41230	210.785	16.14	0.1532	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,607.71230	2,360.585	16.14	0.8468	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,779.19970	4,013.247	24.68	0.7662	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			525.69970	459.047	24.68	0.2338	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,314.12620	3,023.809	14.05	0.9430	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			44.82620	56.109	14.05	0.0570	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,341.26180	1,478.977	20.23	0.5099	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,240.56180	1,076.677	20.23	0.4901	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,178.92020	1,961.463	17.79	0.7452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			379.62020	463.763	17.79	0.2548	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,309.79430	2,490.356	22.07	0.6466	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			849.09430	728.056	22.07	0.3534	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			5,043.00810	4,737.760	18.15	0.9816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			23.70810	20.060	18.15	0.0184	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,802.77840	2,999.494	22.88	0.6945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			722.07840	617.194	22.88	0.3055	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,741.65420	1,530.607	18.51	0.6404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			692.35420	782.907	18.51	0.3596	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,141.13880	1,270.291	19.81	0.4710	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,360.43880	1,187.991	19.81	0.5290	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,356.53820	1,184.315	19.82	0.5278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,147.23820	1,276.615	19.82	0.4722	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,868.21980	3,066.936	22.98	0.7001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			707.51980	604.636	22.98	0.2999	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			2,039.52580	1,813.229	18.01	0.7120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			480.22580	555.529	18.01	0.2880	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,632.98970	2,824.266	22.60	0.6792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			762.28970	651.966	22.60	0.3208	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,965.55140	1,742.717	18.13	0.6952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			526.25140	605.017	18.13	0.3048	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,319.86780	3,531.033	23.68	0.7347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			619.16780	528.733	23.68	0.2653	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,530.66220	2,291.371	16.52	0.8239	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			201.36220	263.671	16.52	0.1761	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,070.89770	4,306.749	25.20	0.7741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			520.19770	454.449	25.20	0.2259	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,428.85540	1,251.304	19.57	0.5506	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,039.55540	1,163.604	19.57	0.4494	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,523.43450	2,284.659	16.54	0.8224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			204.13450	266.959	16.54	0.1776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,516.22960	2,277.970	16.57	0.8209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			206.92960	270.270	16.57	0.1791	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,774.98130	1,932.429	21.09	0.5723	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			112.36490	152.134	15.52	0.1177	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,913.26490	2,650.834	15.52	0.8823	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,232.20590	1,363.605	20.01	0.4818	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,353.10590	1,182.304	20.01	0.5182	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			2,056.71510	1,830.715	18.07	0.7077	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			505.81510	582.015	18.07	0.2923	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,075.88130	931.129	21.09	0.4277	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			186.35430	240.035	16.32	0.1620	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,661.75430	2,413.235	16.32	0.8380	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,147.65940	1,921.265	18.11	0.7107	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			526.75940	603.364	18.11	0.2893	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,935.70750	2,095.350	21.38	0.5773	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,106.60750	963.250	21.38	0.4227	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			224.33120	275.327	16.54	0.1724	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,705.23120	2,453.227	16.54	0.8276	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			3,005.56890	2,737.138	15.70	0.8776	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			134.66890	169.238	15.70	0.1224	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,375.86820	1,508.768	20.31	0.4924	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,376.76820	1,206.668	20.31	0.5076	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,072.96650	2,233.501	21.59	0.5799	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,139.36650	996.201	21.59	0.4201	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			152.74160	184.075	15.82	0.1259	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			3,089.14160	2,816.775	15.82	0.8741	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,497.05070	1,632.010	20.54	0.4992	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,403.45070	1,234.710	20.54	0.5008	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,227.40660	2,003.813	18.13	0.7136	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			541.00660	621.113	18.13	0.2864	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			258.53320	307.206	16.67	0.1800	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,761.63320	2,506.606	16.67	0.8200	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,638.14510	2,392.510	17.12	0.7913	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			330.14510	388.610	17.12	0.2087	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,458.86060	2,630.614	22.21	0.6158	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			1,046.86060	914.514	22.21	0.3842	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,680.22850	4,915.040	26.14	0.7550	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,371.30900	1,500.755	20.29	0.4722	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,526.64950	1,351.736	20.27	0.5299	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,358.64950	1,487.836	20.27	0.4701	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			648.22850	578.940	26.14	0.2450	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			4,141.50620	3,832.431	15.65	0.9519	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			63.50620	58.531	15.65	0.0481	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,522.97330	1,348.187	20.28	0.5289	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,364.97330	1,494.287	20.28	0.4711	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,519.30900	1,344.655	20.29	0.5278	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,317.63110	2,093.323	18.14	0.7168	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			559.03110	639.223	18.14	0.2832	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,216.90950	2,378.228	21.79	0.5820	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,175.50950	1,032.328	21.79	0.4180	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			170.60730	200.811	15.97	0.1294	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			3,179.20730	2,904.911	15.97	0.8706	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,631.92120	1,769.116	20.76	0.5063	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,430.52120	1,263.216	20.76	0.4937	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			292.08570	341.153	16.85	0.1874	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,815.18570	2,559.753	16.85	0.8126	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			326.80620	374.553	17.02	0.1942	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,865.40620	2,607.854	17.02	0.8058	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			356.17130	410.177	17.21	0.2005	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,914.77130	2,662.677	17.21	0.7995	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,857.70420	1,668.180	20.06	0.5738	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,307.50420	1,424.380	20.06	0.4262	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,865.86230	1,675.461	20.03	0.5758	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,295.66230	1,411.661	20.03	0.4242	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,861.77740	1,671.815	20.04	0.5748	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,301.57740	1,418.015	20.04	0.4252	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			388.39310	441.522	17.30	0.2055	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,966.99310	2,713.222	17.30	0.7945	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			419.86000	472.387	17.41	0.2104	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			3,009.36000	2,754.387	17.41	0.7896	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			452.65170	508.262	17.55	0.2149	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			3,068.95170	2,816.162	17.55	0.7851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,297.76890	2,089.597	19.40	0.6389	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,078.86890	1,179.397	19.40	0.3611	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,293.34120	2,085.315	19.42	0.6379	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,084.44120	1,185.115	19.42	0.3621	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,288.92620	2,081.037	19.43	0.6369	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,090.02620	1,190.837	19.43	0.3631	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,216.05490	1,320.519	19.71	0.3731	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,328.75490	2,123.419	19.71	0.6269	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,460.33020	2,257.281	19.69	0.6370	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,219.23020	1,327.181	19.69	0.3630	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,456.17510	2,253.300	19.71	0.6361	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,225.07510	1,333.200	19.71	0.3639	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,464.48880	2,261.275	19.68	0.6379	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,213.38880	1,321.175	19.68	0.3621	0.00	0	0
Total \$ / R Option												22,020,365.50	229,140	7,834,872
Total \$ / R												4,992,803,036.70	563,666	8,954,011
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.75300		15.02580			0.0000	0.00	0	172
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.92420		15.20710			0.0000	746,210.00	50	316
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.10890		15.39720			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.28060		15.57480			0.0000	0.00	0	0
Total \$ / R MAXI Future												746,210.00	50	498
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			101,759.35290	75,004.588	28.34	0.9605	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			179.35290	704.588	28.34	0.0395	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			100,769.02460	74,029.850	28.21	0.9591	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			189.02460	729.851	28.21	0.0409	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			102,750.15360	75,979.562	28.47	0.9619	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			170.15360	679.562	28.47	0.0381	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			93,730.26240	110,131.086	21.65	0.6534	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			47,440.26240	35,551.086	21.65	0.3466	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			63,919.46110	49,086.241	20.53	0.4498	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			63,209.46110	76,666.241	20.53	0.5502	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			63,514.46640	48,748.352	20.55	0.4474	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			63,804.46640	77,328.352	20.55	0.5526	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			64,334.95210	49,426.501	20.50	0.4522	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			62,624.95210	76,006.501	20.50	0.5478	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			26,511.18900	32,549.244	18.03	0.2593	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			163,524.00550	140,776.908	18.04	0.7388	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			26,804.00550	32,886.908	18.04	0.2612	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			162,819.22390	140,116.404	18.05	0.7369	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			27,099.22390	33,226.404	18.05	0.2631	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			164,231.18900	141,439.244	18.03	0.7407	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			167,418.01010	145,854.182	18.24	0.6800	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			46,938.01010	54,794.182	18.24	0.3200	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			166,802.52370	145,278.456	18.25	0.6784	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			47,322.52370	55,218.456	18.25	0.3216	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			168,035.78730	146,431.298	18.23	0.6817	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			46,555.78730	54,371.298	18.23	0.3183	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												746,210.00	50	498

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Future			19.31650		19.56760			0.0000	315,399,812.00	16,328	29,785
£ / R	On	28/09/2018	Foreign Exchange Future			19.34450		19.60580			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			19.40350		19.66710			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			19.61360		19.88010			0.0000	354,849,251.20	18,092	488,879
£ / R	On	18/03/2019	Foreign Exchange Future			19.95680		20.22880			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			20.27500		20.55490			0.0000	0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			20.62490		20.91550			0.0000	0.00	0	10,026
Total £ / R Future												670,249,063.20	34,420	539,540
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,320.43380	1,073.619	29.23	0.9693	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			2.83380	7.119	29.23	0.0307	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,310.55240	1,063.892	29.19	0.9683	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			2.95240	7.392	29.19	0.0317	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,330.31970	1,083.356	29.28	0.9704	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			2.71970	6.855	29.28	0.0296	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			1,965.00950	1,706.434	24.60	0.9688	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			9.20950	11.934	24.60	0.0312	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			1,955.08360	1,696.580	24.52	0.9684	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			9.28360	12.080	24.52	0.0316	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			1,974.81600	1,716.290	24.67	0.9692	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			9.01600	11.790	24.67	0.0308	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			204.13360	270.585	18.14	0.3670	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			791.23360	594.085	18.14	0.6330	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,908.61880	1,673.917	18.07	0.8208	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			148.51880	180.317	18.07	0.1792	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,900.36830	1,665.968	18.07	0.8192	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			150.26830	182.368	18.07	0.1808	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,916.88470	1,681.884	18.07	0.8224	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			146.78470	178.284	18.07	0.1776	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,475.89470	2,244.147	17.91	0.8081	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			247.09470	287.347	17.91	0.1919	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,904.72070	2,063.473	19.98	0.6669	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			693.52070	580.273	19.98	0.3331	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,243.78360	2,018.675	17.91	0.7709	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			314.98360	361.875	17.91	0.2291	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,236.25740	2,011.369	17.91	0.7696	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			317.45740	364.569	17.91	0.2304	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,251.32750	2,025.990	17.91	0.7722	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			312.52750	359.190	17.91	0.2278	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,448.16210	2,227.350	18.39	0.7293	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			523.26210	582.350	18.39	0.2707	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,441.28710	2,220.667	18.39	0.7282	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			526.38710	585.667	18.39	0.2718	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,455.04920	2,234.045	18.39	0.7304	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			520.14920	579.045	18.39	0.2696	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,765.71970	2,538.193	18.64	0.7191	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			680.21970	743.293	18.64	0.2809	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,778.85170	2,551.020	18.63	0.7210	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			673.35170	736.120	18.63	0.2790	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,772.28030	2,544.601	18.64	0.7200	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			676.78030	739.701	18.64	0.2800	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												670,249,063.20	34,420	540,540
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13192		0.13505			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13426		0.13755			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13703		0.14040			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13964		0.14309			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	7,020
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			517.50080	227.250	19.02	0.7726	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			12.60080	34.950	19.02	0.2274	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			33.89950	9.103	33.70	0.0478	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			528.99950	816.803	33.70	0.9522	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,505.96920	1,194.052	38.94	0.9905	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1.06920	1.752	38.94	0.0095	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,791.36890	1,493.203	18.67	0.8934	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			36.86890	67.003	18.67	0.1066	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,044.12170	822.790	22.12	0.6353	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			289.62170	396.590	22.12	0.3647	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,769.83010	2,445.283	22.03	0.9684	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			15.33010	19.083	22.03	0.0316	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,269.78810	1,978.010	23.98	0.8054	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			229.58810	274.910	23.98	0.1946	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,558.60580	1,315.072	24.26	0.6520	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			518.40580	611.972	24.26	0.3480	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,119.19880	2,797.596	23.69	0.9168	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			78.99880	94.496	23.69	0.0832	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,748.22740	1,503.032	20.29	0.6896	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			438.72740	539.332	20.29	0.3104	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,269.49820	1,067.759	22.50	0.5335	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			959.99820	1,104.059	22.50	0.4665	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,436.37420	2,134.983	17.79	0.8555	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			126.87420	171.283	17.79	0.1445	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,020
€ / R	On	17/09/2018	Foreign Exchange Future			17.22590		17.46850			0.0000	752,186,149.40	43,666	48,526
€ / R	On	25/09/2018	Foreign Exchange Future			17.24440		17.49800			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.31820		17.57370			0.0000	0.00	0	34

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 Future			17.54090		17.79950			0.0000	842,226,313.50	48,015	84,213
€ / R	On	18/03/2019	Foreign Exchange Future			17.90930		18.17560			0.0000	0.00	0	5,496
€ / R	On	14/06/2019	Foreign Exchange Future			18.25650		18.53110			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.50630		18.78820			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.64220		18.92660			0.0000	0.00	0	6,161
Total € / R Future												1,594,412,462.90	91,681	149,686
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			0.44690	1.116	28.63	0.0066	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			13.13330	24.170	22.50	0.1199	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			721.63330	490.070	22.50	0.8801	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			1.03080	0.253	39.91	0.0013	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			404.86890	198.959	18.56	0.6395	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			46.36890	83.059	18.56	0.3605	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,218.50000	2,975.900	26.16	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			0.00000	0.000	26.16	0.0000	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,468.94690	1,227.016	28.63	0.9934	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			48.00970	86.025	18.45	0.3711	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			413.28060	206.091	18.67	0.6499	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			44.78060	80.191	18.67	0.3501	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,618.71160	1,376.431	29.40	0.9967	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			0.21160	0.531	29.40	0.0033	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,092.53080	2,334.353	39.91	0.9987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,161.76450	4,404.382	68.51	0.9992	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.26450	0.282	68.51	0.0008	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,968.50000	3,725.900	24.50	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.00000	0.000	24.50	0.0000	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			396.50970	191.925	18.45	0.6289	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			4.97680	8.229	20.83	0.0319	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,412.97680	1,162.629	20.83	0.9681	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			472.00770	606.078	19.32	0.6303	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			365.70770	244.278	19.32	0.3697	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			661.85040	528.854	19.44	0.4391	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			752.35040	877.954	19.44	0.5609	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			658.02590	525.583	19.46	0.4370	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			758.52590	884.683	19.46	0.5630	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			665.69730	532.145	19.42	0.4413	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			746.19730	871.245	19.42	0.5587	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			0.00000	2,427.823	16.57	0.8899	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			0.00000	118.523	16.57	0.1101	54,682,074.35	461,361	461,361
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.00000	1,198.108	17.52	0.6276	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			0.00000	2,207.045	21.16	0.7049	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.00000	466.345	21.16	0.2951	215,153,211.00	461,361	461,361
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			150.78370	176.142	16.37	0.1532	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,326.38370	2,085.442	16.37	0.8468	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			2,209.94870	1,971.823	16.36	0.8288	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			0.00000	618.808	17.52	0.3724	285,493,785.42	461,361	461,361

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			2,218.17830	1,979.559	16.35	0.8302	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			174.34870	202.523	16.36	0.1712	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			2,201.72950	1,964.105	16.36	0.8273	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			176.12950	204.805	16.36	0.1727	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			172.57830	200.259	16.35	0.1698	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,068.79600	1,853.729	16.71	0.7317	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			407.69600	467.229	16.71	0.2683	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,062.09210	1,847.293	16.72	0.7303	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			410.99210	470.793	16.72	0.2697	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,075.51130	1,860.176	16.70	0.7331	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			404.41130	463.676	16.70	0.2669	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			235.85340	267.802	16.48	0.1614	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,994.05340	2,744.102	16.48	0.8386	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			1,934.53040	2,082.994	19.78	0.5878	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			1,072.73040	939.294	19.78	0.4122	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,824.62260	2,578.383	16.46	0.8178	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			276.42260	312.083	16.46	0.1822	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,251.97050	2,033.723	16.70	0.7280	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			473.77050	537.423	16.70	0.2720	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,931.20980	1,730.283	17.27	0.6393	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			794.60980	878.083	17.27	0.3607	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,942.02620	1,739.881	17.25	0.6418	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			785.42620	867.681	17.25	0.3582	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,936.61430	1,735.078	17.26	0.6405	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			790.01430	872.878	17.26	0.3595	0.00	0	0
Total € / R Option												555,329,070.76	1,384,083	1,829,939
Total € / R												2,149,741,533.66	1,475,764	1,979,625
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			10.60000		10.72990			0.0000	6,052,600.00	571	12,081
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.72760		10.86460			0.0000	10,384,316.80	968	11,602
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.87150		11.01350			0.0000	0.00	0	520
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.01120		11.15800			0.0000	0.00	0	4,929
Total AUS\$ / R Future												16,436,916.80	1,539	29,132
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			411.02810	533.466	25.02	0.9678	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			11.91730	3.776	24.63	0.0352	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			392.01730	513.776	24.63	0.9648	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			11.40970	3.617	24.83	0.0337	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			401.50970	523.617	24.83	0.9663	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			10.92810	3.466	25.02	0.0322	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			170.30010	127.754	17.91	0.2361	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			795.70010	890.154	17.91	0.7639	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			174.42020	131.042	17.85	0.2414	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			779.82020	873.442	17.85	0.7586	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			172.34740	129.386	17.88	0.2387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			787.74740	881.786	17.88	0.7613	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			211.30870	245.783	14.99	0.3103	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			868.71040	759.723	14.97	0.6962	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			205.21040	238.223	14.97	0.3038	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			861.74270	753.484	14.98	0.6929	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			208.24270	241.985	14.98	0.3071	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			854.80870	747.283	14.99	0.6897	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			688.06040	600.490	15.77	0.5276	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			540.06040	599.290	15.77	0.4724	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			683.49860	596.403	15.79	0.5249	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			545.49860	605.203	15.79	0.4751	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			692.64950	604.604	15.76	0.5302	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			534.64950	593.404	15.76	0.4698	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												16,436,916.80	1,539	29,132
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.48650		11.70830			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.64810		11.87370			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,235.96100	2,015.480	19.29	0.9789	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			7.66100	8.980	19.29	0.0211	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,226.06480	2,005.594	19.24	0.9786	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			7.76480	9.094	19.24	0.0214	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,245.85850	2,025.367	19.34	0.9792	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			7.55850	8.867	19.34	0.0208	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,261.77570	1,070.517	15.00	0.7940	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			118.07570	152.417	15.00	0.2060	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,253.80250	1,062.971	15.00	0.7914	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			120.10250	154.871	15.00	0.2086	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,269.77380	1,078.093	15.00	0.7965	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			116.07380	149.993	15.00	0.2035	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			668.94160		667.42650			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			15.24590		15.47910			0.0000	13,614,588.70	893	882
CHF / R	On	14/12/2018	Foreign Exchange Future			15.53880		15.78750			0.0000	27,053,050.80	1,741	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.88410		16.14010			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.20670		16.47100			0.0000	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												40,667,639.50	2,634	2,680
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			32.86110	59.177	22.42	0.2678	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			473.20940	267.089	22.27	0.7240	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			34.10940	61.189	22.27	0.2760	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			464.50090	259.173	22.12	0.7157	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			35.40090	63.273	22.12	0.2843	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			481.96110	275.077	22.42	0.7322	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,614.81230	2,372.010	21.32	0.9418	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			37.31230	43.209	21.32	0.0582	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,605.17440	2,362.395	21.28	0.9413	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			37.67440	43.594	21.28	0.0587	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,624.45360	2,381.628	21.36	0.9424	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			36.95360	42.828	21.36	0.0576	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,894.37010	1,670.626	17.94	0.7843	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			234.27010	266.526	17.94	0.2157	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,910.15260	1,685.577	17.94	0.7875	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			230.05260	261.477	17.94	0.2125	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,902.25410	1,678.091	17.94	0.7859	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			232.15410	263.991	17.94	0.2141	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,090.93410	1,874.582	17.85	0.7579	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			339.93410	387.882	17.85	0.2421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,083.90070	1,867.677	17.85	0.7565	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			342.90070	390.977	17.85	0.2435	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,076.88380	1,860.784	17.86	0.7551	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			345.88380	394.084	17.86	0.2449	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												40,667,639.50	2,634	2,680
CNH / R	On	17/09/2018	Foreign Exchange Future			2.15600		2.18710			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.17420		2.20410			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.19510		2.22480			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.21500		2.24470			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			615.25880	326.205	18.39	0.7389	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			44.25880	66.205	18.39	0.2611	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			528.95500	247.359	17.21	0.6637	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			57.95500	87.359	17.21	0.3363	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			446.54530	176.068	16.02	0.5693	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			75.54530	116.068	16.02	0.4307	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			55.63780	56.601	18.13	0.0635	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			3,001.29120	2,703.166	17.90	0.9314	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			60.29120	61.166	17.90	0.0686	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,906.32670	2,608.115	17.67	0.9260	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			65.32670	66.115	17.67	0.0740	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			3,096.63780	2,798.601	18.13	0.9365	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,776.76440	1,556.365	16.53	0.6680	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			528.76440	605.364	16.53	0.3320	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,913.83160	1,684.281	16.54	0.6968	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			465.83160	533.281	16.54	0.3032	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,844.58130	1,619.543	16.53	0.6825	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			496.58130	568.543	16.53	0.3175	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,075.10990	2,806.302	16.70	0.8112	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			328.10990	356.302	16.70	0.1888	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,994.33150	2,726.256	16.63	0.8024	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			347.33150	376.256	16.63	0.1976	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,914.41530	2,647.087	16.56	0.7934	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			367.41530	397.087	16.56	0.2066	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			561.14290		813.99820			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			2.32200		2.35450			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.36870		2.40250			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.41890		2.45390			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.46730		2.50300			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			310.12070	556.992	25.11	0.7779	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			220.51200	109.457	22.75	0.3116	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			175.51200	389.457	22.75	0.6884	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			184.28510	91.412	23.93	0.2626	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			239.28510	471.412	23.93	0.7374	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			155.12070	76.992	25.11	0.2221	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,183.57490	2,843.324	16.76	0.9370	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			58.57490	56.324	16.76	0.0630	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,086.80290	2,745.868	16.42	0.9334	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			61.80290	58.869	16.42	0.0666	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,280.54620	2,940.956	17.09	0.9403	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			55.54620	53.956	17.09	0.0597	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,358.57780	2,073.702	16.55	0.7370	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			419.57780	484.702	16.55	0.2630	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,504.26550	2,213.386	16.51	0.7614	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			365.26550	424.386	16.51	0.2386	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,430.77950	2,142.866	16.53	0.7493	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			391.77950	453.866	16.53	0.2507	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			250.80400	293.381	16.86	0.1475	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,797.44940	3,483.628	16.83	0.8454	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			267.44940	310.628	16.83	0.1546	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,714.90080	3,401.648	16.80	0.8380	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			284.90080	328.648	16.80	0.1620	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,880.80400	3,566.381	16.86	0.8525	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			1.87980		1.91450			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.90450		1.94050			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.93080		1.96730			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.95470		1.99200			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			672.11210	368.598	23.38	0.7470	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			27.11210	70.598	23.38	0.2530	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			580.83500	293.081	22.63	0.6768	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			35.83500	95.081	22.63	0.3232	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			765.56080	449.971	24.14	0.8050	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			20.56080	51.971	24.14	0.1950	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,723.94180	3,371.512	21.38	0.9681	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			18.94180	26.512	21.38	0.0319	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,626.14600	3,273.930	21.13	0.9652	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			21.14600	28.930	21.13	0.0348	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,821.95300	3,469.295	21.63	0.9707	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			16.95300	24.295	21.63	0.0293	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,123.58890	1,833.369	18.36	0.7400	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			350.58890	425.369	18.36	0.2600	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			2,052.27380	1,767.308	18.42	0.7255	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			379.27380	459.308	18.42	0.2745	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,196.39360	1,901.076	18.30	0.7543	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			323.39360	393.076	18.30	0.2457	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,691.48640	2,378.101	17.98	0.7738	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			371.48640	431.101	17.98	0.2262	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,615.40390	2,309.100	18.04	0.7622	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			395.40390	462.101	18.04	0.2378	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,768.63280	2,448.468	17.93	0.7852	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			348.63280	401.468	17.93	0.2148	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	17/09/2018	Foreign Exchange Future			0.14590		0.14900			0.0000	0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14600		0.14900			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14350		0.14680			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14520		0.14870			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	17/09/2018	Foreign Exchange Future			1.79760		1.82620			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.82600		1.85550			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.85570		1.88630			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88410		1.91540			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			9.67660		9.83010			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.79150		9.95190			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.92260		10.08670			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.05060		10.21780			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			152.98550	275.150	21.09	0.8859	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			47.88190	13.190	20.66	0.1276	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			137.78190	256.590	20.66	0.8724	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			45.41710	12.446	20.88	0.1206	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			145.31710	265.846	20.88	0.8794	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			43.08550	11.750	21.09	0.1141	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,058.88250	908.064	15.96	0.8829	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			36.98250	46.564	15.96	0.1171	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,049.55170	899.468	15.97	0.8800	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			37.65170	47.968	15.97	0.1200	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,068.22470	916.692	15.95	0.8857	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			36.32470	45.192	15.95	0.1143	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			794.91670	673.357	16.02	0.6625	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			228.21670	270.757	16.02	0.3375	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			788.30080	667.545	16.04	0.6591	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			231.60080	274.945	16.04	0.3409	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			781.71570	661.771	16.05	0.6556	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			235.01570	279.171	16.05	0.3444	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			748.27120	642.948	16.68	0.5646	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			450.47120	512.348	16.68	0.4354	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			743.30100	638.391	16.70	0.5619	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			455.50100	517.791	16.70	0.4381	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			753.26720	647.535	16.67	0.5674	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			445.46720	506.935	16.67	0.4326	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.37340		1.37850			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.38240		1.38790			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.39310		1.39890			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.40370		1.40980			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			85.00000	34.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Put			15.00000	66.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			185.00000	134.000		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			1,279.00000	1,224.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			1,179.00000	1,124.000		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			1,379.00000	1,324.000		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			589.00000	531.000		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			489.00000	431.000		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			689.00000	631.000		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			898.00000	837.000		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			798.00000	737.000		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			998.00000	937.000		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			1.30930		1.30230			0.0000	0.00	0	500
Total QUANTO £ / \$ Future									0.00	0	500
Total QUANTO £ / \$									0.00	0	500
QUANTO € On 17/09/2018 Foreign Exchange Future			1.16760		1.16260			0.0000	8,293,462.80	7,103	40

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												8,293,462.80	7,103	40
Total QUANTO € / \$												8,293,462.80	7,103	40
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.58020	0.13184	7.40470			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		0.13184	0.71330	2.429	42.88	0.0024	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13184	12,053.71330	10,300.429	42.88	0.9976	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13184	0.67230	2.309	43.03	0.0023	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13184	12,153.67230	10,400.309	43.03	0.9977	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13184	0.75690	2.555	42.73	0.0026	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13184	11,953.75690	10,200.555	42.73	0.9974	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13184	10.85460	21.198	34.88	0.0210	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13184	7,663.85460	5,919.198	34.88	0.9790	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.75710		10.92430			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.89890		11.07310			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.06030		11.23860			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.21300		11.39610			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			924.61150	757.978	29.13	0.9920	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.31150	0.878	29.13	0.0080	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			914.63660	748.048	29.05	0.9914	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.33660	0.948	29.05	0.0086	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			934.58810	767.913	29.21	0.9925	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.28810	0.813	29.21	0.0075	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,718.89250	1,546.703	17.99	0.9571	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			15.79250	17.803	17.99	0.0429	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,709.13750	1,536.969	17.94	0.9565	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			16.03750	18.069	17.94	0.0435	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,728.65150	1,556.442	18.04	0.9578	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			15.55150	17.542	18.04	0.0422	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			1,073.28010	930.090	16.02	0.7409	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			174.68010	209.790	16.02	0.2591	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,066.00020	923.171	16.02	0.7381	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			177.40020	212.872	16.02	0.2619	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			1,080.58870	937.036	16.01	0.7437	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			171.98870	206.736	16.01	0.2563	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			142.49390	169.446	15.96	0.1867	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,544.54260	1,387.892	15.95	0.8172	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			138.44260	164.892	15.95	0.1828	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,536.55660	1,380.159	15.96	0.8152	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			140.45660	167.159	15.96	0.1848	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,528.59390	1,372.446	15.96	0.8133	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			2.38730		2.36780			0.0000	0.00	0	6,000
TRY / R	On	14/12/2018	Foreign Exchange Future			2.29470		2.27110			0.0000	0.00	0	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.18810		2.15900			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.08640		2.05320			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			0.00010	0.010	90.17	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			992.20010	972.710	90.17	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00010	0.008	90.17	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,002.20010	982.708	90.17	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00020	0.011	90.17	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			982.20020	962.711	90.17	0.9998	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			7.98560	6.123	29.28	0.0464	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			706.88560	681.423	29.28	0.9536	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			7.60090	5.797	29.29	0.0442	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			716.50090	691.097	29.29	0.9558	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			8.38820	6.465	29.28	0.0486	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			697.28820	671.765	29.28	0.9514	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			43.24730	37.440	29.17	0.1689	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			614.24730	579.340	29.17	0.8311	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			42.39740	36.583	29.26	0.1654	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			623.39740	588.483	29.26	0.8346	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			44.12000	38.322	29.08	0.1725	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			605.12000	570.222	29.08	0.8275	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.38880	5.576	29.99	0.0291	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,483.18880	1,449.176	29.99	0.9709	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			6.22270	5.422	29.99	0.0284	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,493.02270	1,459.022	29.99	0.9716	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.55920	5.735	29.99	0.0298	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,473.35920	1,439.335	29.99	0.9702	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			1.41960		1.44880			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.35370		1.38130			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.28850		1.31590			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23550		1.26280			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									7 301 588 426.40	471,953	1,888,486
Total Options									577 349 436.26	1,613,223	9,665,811
Grand Total:									7,878,937,862.66	2,085,176	11,554,297