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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/09/2018 Foreign Exchange Future			14.88270		14.75300			0.0000	297,654,000.00	20,000	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.88200		14.75300			0.0000	1,454,507,152.00	97,736	289,963
\$ / R On 18/09/2018 Foreign Exchange Future			14.88200		14.74890			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			14.88540		14.75510			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			14.89200		14.76340			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			14.89370		14.76540			0.0000	0.00	0	0
\$ / R On 27/09/2018 Foreign Exchange Future			14.89580		14.76740			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.89800		14.76940			0.0000	0.00	0	2,633
\$ / R On 02/10/2018 Foreign Exchange Future			14.90650		14.77740			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.92790		14.79730			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.93430		14.80320			0.0000	14,934,300.00	1,000	3,600
\$ / R On 17/10/2018 Foreign Exchange Future			14.93850		14.80720			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.94890		14.81730			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.95510		14.82340			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.96330		14.83140			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.96750		14.83550			0.0000	0.00	0	4,637
\$ / R On 01/11/2018 Foreign Exchange Future			14.96950		14.83750			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.97160		14.83950			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.97780		14.84560			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.99420		14.86170			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.99830		14.86570			0.0000	0.00	0	24

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Future			15.00040		14.86780			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			15.00660		14.87380			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			15.01480		14.88190			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			15.02720		14.89400			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			15.02920		14.89600			0.0000	0.00	0	5,239
\$ / R	On	05/12/2018	Foreign Exchange Future			15.03950		14.90610			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			15.04160		14.90810			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.05190		14.91810			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			15.05400		14.92020			0.0000	0.00	0	1,172
\$ / R	On	14/12/2018	Foreign Exchange Future			15.05810		14.92420			0.0000	1,613,776,577.00	107,170	628,854
\$ / R	On	20/12/2018	Foreign Exchange Future			15.07030		14.93620			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			15.07230		14.93810			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.09220		14.95780			0.0000	0.00	0	4,187
\$ / R	On	02/01/2019	Foreign Exchange Future			15.09620		14.96170			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.12810		14.99310			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.15200		15.01660			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.15400		15.01860			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.17990		15.04410			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.20980		15.07360			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.24570		15.10890			0.0000	22,883,795.70	1,501	30,855
\$ / R	On	27/03/2019	Foreign Exchange Future			15.26360		15.12640			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.26750		15.13040			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.27550		15.13820			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.33110		15.19280			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.39270		15.25330			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.39870		15.25910			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.42060		15.28060			0.0000	0.00	0	19,910
\$ / R	On	20/06/2019	Foreign Exchange Future			15.43260		15.29240			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.44880		15.30830			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.45490		15.31430			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.45900		15.31830			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.51580		15.37410			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.51790		15.37610			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.54220		15.40000			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.57680		15.43380			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.58290		15.43980			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.58900		15.44580			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.61130		15.46770			0.0000	0.00	0	17,436
\$ / R	On	30/09/2019	Foreign Exchange Future			15.64210		15.49870			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.64660		15.50320			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.71130		15.56790			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.77590		15.63270			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.78260		15.63940			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.80710		15.66390			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.81730		15.70410			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.85170		15.70860			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2020	Foreign Exchange Future			15.91640		15.77330			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.98550		15.84250			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			16.01670		15.87380			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			16.05470		15.91170			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.11490		15.97200			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.19070		16.04790			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.21300		16.07020			0.0000	107,557,042.00	6,634	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.31550		16.17290			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.42260		16.28010			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>3,511,312,866.70</b>	<b>234,041</b>	<b>1,112,558</b>
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			19.59370	0.000	11.67	0.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			216.59370	67.300	11.67	1.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			3.58380	0.000	11.67	0.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			500.58380	367.300	11.67	1.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			32.89570	0.000	11.67	0.0000	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			135.89570	232.700	11.67	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			77.74090	82.820	13.25	0.5514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			184.74090	60.820	13.25	0.4486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			74.93780	76.989	13.16	0.5293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			191.93780	64.989	13.16	0.4707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			80.64850	88.865	13.34	0.5730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			177.64850	56.866	13.34	0.4270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,388.52350	1,258.434	32.72	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.52350	0.434	32.72	0.0033	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,903.00050	2,032.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.00050	0.000	19.00	0.0000	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,753.00000	3,882.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,793.00240	1,922.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			0.00240	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			415.38170	274.323	17.31	0.8615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			28.38170	16.323	17.31	0.1385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,253.00000	2,382.000	19.00	1.0000	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			0.00000	0.000	19.00	0.0000	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,143.00000	2,272.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			0.00000	0.000	19.00	0.0000	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,219.31600	1,088.755	30.63	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.31600	0.755	30.63	0.0058	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,288.94040	1,158.597	31.49	0.9955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.94040	0.597	31.49	0.0045	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,103.00000	2,232.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			0.00000	0.000	19.00	0.0000	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1.06290	0.000	19.18	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,104.06290	1,232.000	19.18	1.0000	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,024.65440	1,152.000	19.24	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1.65440	0.000	19.24	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,267.13360	2,138.085	44.96	0.9995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.13360	0.084	44.96	0.0005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,393.19750	1,522.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			0.19750	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,328.75880	1,198.524	31.99	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			1.75880	0.524	31.99	0.0040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,003.00000	3,132.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.00000	0.000	19.00	0.0000	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,503.08240	1,632.000	19.00	1.0000	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			0.08240	0.000	19.00	0.0000	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,538.04680	1,408.279	34.57	0.9979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.04680	0.279	34.57	0.0021	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			0.13750	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,453.13750	1,582.000	19.00	1.0000	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,253.00000	3,382.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.00000	0.000	19.00	0.0000	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,903.00000	3,032.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.00000	0.000	19.00	0.0000	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,753.00000	2,882.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.00000	0.000	19.00	0.0000	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,053.00000	3,182.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,153.00000	3,282.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.00000	0.000	19.00	0.0000	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,453.00000	2,582.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			0.00000	0.000	19.00	0.0000	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,273.00000	3,402.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.00000	0.000	19.00	0.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.00010	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,983.00010	2,112.000	19.00	1.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.45160	0.000	19.07	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,253.45160	1,382.000	19.07	1.0000	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.00020	0.000	19.00	0.0000	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,953.00020	2,082.000	19.00	1.0000	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			0.00000	0.000	19.00	0.0000	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,503.00000	2,632.000	19.00	1.0000	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,853.00000	2,982.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.00000	0.000	19.00	0.0000	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,273.00000	2,402.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,073.00000	2,202.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			0.04800	0.000	19.00	0.0000	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,553.04800	1,682.000	19.00	1.0000	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,373.00000	2,502.000	19.00	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.00000	0.000	19.00	0.0000	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			0.00410	0.000	19.00	0.0000	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,753.00410	1,882.000	19.00	1.0000	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,873.00070	2,002.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.00070	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,583.00000	6,712.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,173.00000	2,302.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			0.00000	0.000	19.00	0.0000	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,353.00000	2,482.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,533.05980	1,662.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			0.05980	0.000	19.00	0.0000	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			0.80200	0.000	19.15	0.0000	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,153.80200	1,282.000	19.15	1.0000	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			759.79560	882.017	19.43	0.9997	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			6.79560	0.017	19.43	0.0003	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			293.61570	152.160	14.74	0.7205	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			46.61570	34.160	14.74	0.2795	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			93.90870	18.863	14.67	0.1757	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			146.90870	200.863	14.67	0.8243	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			519.83930	632.403	18.66	0.9950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			16.83930	0.403	18.66	0.0050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,007.26600	1,878.116	41.17	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			0.26600	0.116	41.17	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,653.01500	1,782.000	19.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			0.01500	0.000	19.00	0.0000	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			13.98500	0.259	19.10	0.0033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			566.98500	682.259	19.10	0.9967	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			1.12390	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,094.12390	1,222.000	19.19	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			43.64860	3.592	16.44	0.0399	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			296.64860	385.592	16.44	0.9601	0.00	0	500
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			307.44400	179.435	17.72	0.6615	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			56.34400	61.435	17.72	0.3385	0.00	0	7,500
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			645.35760	520.999	22.34	0.8462	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			30.45760	36.399	22.34	0.1538	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,335.74360	1,208.091	25.04	0.9607	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			9.14360	10.091	25.04	0.0393	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			97.59250	53.758	18.31	0.1935	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			382.99250	467.458	18.31	0.8065	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			694.05830	575.190	21.47	0.7885	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			61.45830	70.990	21.47	0.2115	0.00	0	20,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			10.64910	5.796	20.57	0.0252	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,000.04910	1,123.796	20.57	0.9748	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			568.31660	668.598	17.03	0.9115	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put		48.91660	20.598	17.03	0.0885	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		1,489.33830	1,363.162	24.82	0.9610	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		8.73830	11.162	24.82	0.0390	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put		129.17780	74.788	17.93	0.2388	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call		358.57780	432.788	17.93	0.7612	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		1,771.41090	1,898.922	26.35	0.9962	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		2.01090	0.922	26.35	0.0038	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		11.04740	5.998	20.36	0.0262	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		980.44740	1,103.998	20.36	0.9738	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		2,033.80640	1,905.670	27.36	0.9866	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		3.20640	3.670	27.36	0.0134	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		1.46670	0.728	25.56	0.0028	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		2,018.86670	2,147.228	25.56	0.9972	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		17.41590	10.426	19.75	0.0320	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		1,304.71590	1,428.326	19.75	0.9680	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put		887.38860	778.380	21.89	0.7296	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call		130.58860	152.680	21.89	0.2704	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		12.83100	8.102	19.26	0.0244	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,470.03100	1,596.602	19.26	0.9756	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		79.40780	55.781	18.14	0.1251	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		896.70780	1,004.681	18.14	0.8749	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,628.30190	1,756.658	19.42	0.9782	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		11.00190	7.758	19.42	0.0218	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		236.99760	186.161	18.98	0.2986	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		570.39760	651.261	18.98	0.7014	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		556.26200	475.186	20.22	0.5220	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		327.66200	378.486	20.22	0.4780	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		85.55210	61.309	17.90	0.1249	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		991.05210	1,098.809	17.90	0.8751	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		754.27680	846.931	18.51	0.7802	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		168.77680	129.431	18.51	0.2198	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call		0.00000	497.611	19.69	0.5697	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put		0.00000	350.111	19.69	0.4303	39,912.60	114	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put		0.00000	453.856	20.15	0.5012	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call		0.00000	411.356	20.15	0.4988	46,894.63	114	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,846.04700	1,975.774	19.61	0.9792	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		10.54700	8.274	19.61	0.0208	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,230.47650	2,106.664	25.64	0.9116	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		45.97650	54.164	25.64	0.0884	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,716.43220	1,599.698	24.52	0.8515	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		81.93220	97.198	24.52	0.1485	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		339.06630	279.275	19.38	0.3732	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		504.56630	576.775	19.38	0.6268	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		62.02750	43.051	17.65	0.0945	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,097.52750	1,210.551	17.65	0.9055	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		9.19300	7.312	20.75	0.0175	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	01/11/2018	Foreign Exchange Option	12.81	Call			2,036.69300	2,166.812	20.75	0.9825	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			888.52190	793.252	21.73	0.6539	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			228.02190	264.852	21.73	0.3461	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			441.60310	373.977	19.83	0.4409	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			431.10310	495.577	19.83	0.5591	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,068.61250	1,179.175	17.96	0.8806	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			83.01250	61.375	17.96	0.1194	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,032.51980	1,912.966	25.06	0.8795	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			68.11980	80.766	25.06	0.1205	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			4.41170	3.187	25.13	0.0067	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,950.01170	3,080.987	25.13	0.9933	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			478.76130	413.372	19.78	0.4395	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			480.46130	547.572	19.78	0.5605	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			871.98250	784.062	21.37	0.6124	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			297.68250	342.362	21.37	0.3876	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			484.40560	550.719	19.93	0.5520	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			506.60560	440.319	19.93	0.4480	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,006.84970	1,110.196	18.35	0.8273	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			139.04970	109.796	18.35	0.1727	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			424.42080	364.296	19.62	0.3991	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			552.22080	624.696	19.62	0.6009	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			414.15450	354.747	19.58	0.3926	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			561.95450	635.147	19.58	0.6074	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			4.69190	3.464	24.93	0.0066	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,202.49190	3,333.864	24.93	0.9934	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,038.95910	4,171.234	27.22	0.9983	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			1.15910	0.834	27.22	0.0017	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			29.83410	25.801	19.00	0.0505	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,677.63410	1,806.201	19.00	0.9495	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			483.62000	420.488	19.73	0.4305	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			517.42000	587.088	19.73	0.5695	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			796.58570	715.273	20.97	0.5660	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			368.48570	420.073	20.97	0.4340	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			382.92850	327.650	19.34	0.3606	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			644.82850	722.450	19.34	0.6394	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			61.06880	50.567	18.18	0.0854	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,495.06880	1,617.767	18.18	0.9146	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,929.80130	2,057.820	19.62	0.9510	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			33.80130	28.620	19.62	0.0490	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			188.21860	155.636	18.42	0.2080	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,004.21860	1,104.836	18.42	0.7920	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			889.58670	981.902	18.59	0.7474	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			579.28460	651.175	19.76	0.5792	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			119.19530	95.635	18.15	0.1434	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,215.19530	1,324.835	18.15	0.8566	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			243.58670	202.702	18.59	0.2526	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,505.78210	2,389.035	25.76	0.8718	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			91.78210	108.235	25.76	0.1282	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,946.33450	1,837.369	24.47	0.8110	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			142.33450	166.569	24.47	0.1890	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			503.28460	441.975	19.76	0.4208	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			921.19610	839.354	21.25	0.5859	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			377.29610	428.854	21.25	0.4141	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			882.78180	972.536	18.63	0.7302	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			274.68180	230.937	18.63	0.2698	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,159.71520	1,266.274	18.25	0.8291	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			151.61520	124.674	18.25	0.1709	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			817.43090	740.165	20.87	0.5483	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			425.53090	481.765	20.87	0.4517	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			569.54640	640.473	19.91	0.5585	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			561.44640	498.873	19.91	0.4415	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,110.47870	1,024.012	21.81	0.6309	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			338.57870	385.912	21.81	0.3691	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,208.09370	1,315.946	18.19	0.8335	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			149.99370	124.046	18.19	0.1665	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			681.57570	612.222	20.27	0.4876	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			519.67570	584.122	20.27	0.5124	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			105.97500	85.748	18.00	0.1249	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,374.07500	1,487.648	18.00	0.8751	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			568.96570	507.747	19.88	0.4362	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			599.16570	671.747	19.88	0.5638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			198.19690	229.169	23.97	0.2313	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,476.30800	1,379.783	22.93	0.7084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			260.50800	297.883	22.93	0.2916	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,240.96080	1,150.976	22.21	0.6579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			315.16080	359.076	22.21	0.3421	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,041.18600	957.847	21.57	0.6058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			375.38600	425.947	21.57	0.3942	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,668.19200	1,794.019	18.49	0.9154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			63.99200	55.919	18.49	0.0846	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,010.81980	1,109.758	18.51	0.7640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			236.61980	201.658	18.51	0.2360	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,288.66610	1,197.241	22.36	0.6690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			302.86610	345.342	22.36	0.3310	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,004.25320	1,102.648	18.52	0.7615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			240.05320	204.548	18.52	0.2385	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			946.14960	866.206	21.25	0.5774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			410.34960	464.306	21.25	0.4226	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			946.66070	1,039.907	18.61	0.7390	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			272.46070	231.807	18.61	0.2610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,305.01000	1,415.745	18.13	0.8530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			130.81000	107.645	18.13	0.1470	0.00	0	700



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	Call			1,425.85230	1,540.452	17.99	0.8808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			101.65230	82.352	17.99	0.1192	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			524.28850	465.742	19.71	0.4110	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			648.48850	723.842	19.71	0.5890	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,045.20820	1,145.722	18.46	0.7761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			221.00820	187.622	18.46	0.2239	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			323.69300	277.590	18.82	0.2955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			867.89300	955.691	18.82	0.7045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,014.75470	2,142.581	19.37	0.9461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			40.55470	34.481	19.37	0.0539	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			311.40650	266.232	18.76	0.2874	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			885.60650	974.332	18.76	0.7126	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			471.78810	416.100	19.50	0.3836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			695.98810	774.200	19.50	0.6164	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,690.97360	2,821.398	21.04	0.9782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			16.77360	13.298	21.04	0.0218	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,336.71120	1,448.511	18.09	0.8607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			122.51120	100.411	18.09	0.1393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,361.21990	1,267.725	22.58	0.6850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			285.41990	325.825	22.58	0.3150	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,739.93260	2,870.500	21.16	0.9796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			15.73260	12.400	21.16	0.0204	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,344.69850	1,456.761	18.08	0.8626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			120.49850	98.661	18.08	0.1374	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			645.50260	579.354	20.15	0.4673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			559.70260	627.454	20.15	0.5327	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			960.55300	880.074	21.30	0.5819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			404.75300	458.174	21.30	0.4181	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			975.03670	894.027	21.34	0.5863	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			399.23670	452.127	21.34	0.4137	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			303.36890	258.815	18.72	0.2820	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			897.56890	986.915	18.72	0.7180	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,273.13860	2,402.117	20.01	0.9616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			28.93860	24.017	20.01	0.0384	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,273.70230	1,383.349	18.17	0.8450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			139.50230	115.249	18.17	0.1550	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,551.76500	1,674.145	18.18	0.9014	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			77.56500	66.045	18.18	0.0986	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,124.20690	1,038.032	21.84	0.6286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			348.40690	396.132	21.84	0.3714	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			137.29140	113.312	18.16	0.1530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,281.49140	1,391.412	18.16	0.8470	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,838.03450	2,968.873	21.40	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			13.83450	10.773	21.40	0.0178	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			733.91210	662.906	20.48	0.5033	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			508.11210	571.006	20.48	0.4967	0.00	0	27,030

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	Put		1,101.31090	1,015.935	21.77	0.6225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		355.51090	404.035	21.77	0.3775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		2,916.67700	3,047.863	21.64	0.9838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		12.47700	9.763	21.64	0.0162	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,760.81240	1,887.239	18.72	0.9250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		56.61240	49.139	18.72	0.0750	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		431.88580	378.532	19.33	0.3616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		736.08580	816.632	19.33	0.6384	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		497.67890	440.551	19.60	0.3974	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		671.87890	748.651	19.60	0.6026	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		422.20450	369.443	19.29	0.3561	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		746.40450	827.543	19.29	0.6439	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		427.03170	373.972	19.31	0.3588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		741.23170	822.072	19.31	0.6412	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		349.09700	301.154	18.95	0.3120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		833.29700	919.254	18.95	0.6880	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		230.28930	195.962	18.49	0.2311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		1,024.48930	1,124.062	18.49	0.7689	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		2,936.35830	3,067.682	21.72	0.9841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		12.15830	9.582	21.72	0.0159	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		2,205.79620	2,334.497	19.85	0.9581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		31.59620	26.397	19.85	0.0419	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		3,034.88100	3,166.832	22.11	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		10.68100	8.732	22.11	0.0144	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,873.03620	2,000.120	19.01	0.9351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		48.83620	42.020	19.01	0.0649	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		3,183.45040	3,315.702	22.70	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		9.25040	7.601	22.70	0.0124	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		85.06170	70.375	18.06	0.1044	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		1,509.26170	1,628.475	18.06	0.8956	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		546.08480	486.417	19.79	0.4219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		630.28480	704.517	19.79	0.5781	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		2,321.37410	2,450.543	20.13	0.9640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		27.17410	22.443	20.13	0.0360	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		191.88770	161.569	18.37	0.2004	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		1,116.08770	1,219.669	18.37	0.7996	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		58.73560	51.087	18.65	0.0778	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,732.93560	1,859.187	18.65	0.9222	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		639.38050	573.666	20.13	0.4647	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		563.58050	631.766	20.13	0.5353	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,564.00120	2,694.032	20.73	0.9740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		19.80120	15.932	20.73	0.0260	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		178.35660	149.533	18.32	0.1891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		1,152.55660	1,257.633	18.32	0.8109	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		141.73630	117.209	18.18	0.1570	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,265.93630	1,375.309	18.18	0.8430	0.00	0	3,264

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	Put			43.15180	36.840	19.25	0.0574	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,967.35180	2,094.940	19.25	0.9426	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			55.23930	47.878	18.77	0.0733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,779.43930	1,905.978	18.77	0.9267	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			573.96070	512.910	19.89	0.4354	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			608.16070	681.010	19.89	0.5646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			23.05940	18.795	20.44	0.0304	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,447.25940	2,576.895	20.44	0.9696	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,292.52870	3,424.970	23.13	0.9889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			8.32870	6.870	23.13	0.0111	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,443.42830	2,330.787	25.37	0.8425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			127.62830	148.887	25.37	0.1575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,005.26170	2,133.042	19.34	0.9454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			41.06170	34.942	19.34	0.0546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,320.76770	1,228.410	22.46	0.6762	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			294.96770	336.510	22.46	0.3238	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			533.28960	598.362	20.31	0.5145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			689.08960	620.262	20.31	0.4855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			529.61760	594.374	20.33	0.5119	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			695.41760	626.274	20.33	0.4881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			536.98690	602.373	20.28	0.5171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			682.78690	614.273	20.28	0.4829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			915.74560	1,006.038	18.66	0.7261	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			291.54560	247.938	18.66	0.2739	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,189.69660	1,296.236	18.27	0.8219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			165.49660	138.136	18.27	0.1781	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			862.04920	949.539	18.84	0.7017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			327.84920	281.439	18.84	0.2983	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			458.12440	516.551	20.85	0.4598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			833.92440	758.451	20.85	0.5402	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			603.81730	676.394	19.92	0.5619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			579.61730	518.293	19.92	0.4381	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			317.26420	361.426	22.19	0.3440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,233.06420	1,143.326	22.19	0.6560	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,526.40220	1,428.651	23.08	0.7179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			250.60220	286.751	23.08	0.2821	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			474.20530	534.091	20.73	0.4718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			800.00530	725.991	20.73	0.5282	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			676.64410	753.701	19.58	0.6054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			492.44410	435.601	19.58	0.3946	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,044.96720	1,938.166	24.46	0.7982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			169.16720	196.266	24.46	0.2018	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,560.04060	1,461.496	23.18	0.7241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			244.24060	279.596	23.18	0.2759	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,451.42980	1,355.535	22.86	0.7035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			265.62980	303.635	22.86	0.2965	0.00	0	38,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,224.41370	2,114.770	24.88	0.8198	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		148.61370	172.870	24.88	0.1802	0.00	0	3,700	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		1,360.74270	1,473.324	18.06	0.8664	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		116.54270	95.224	18.06	0.1336	0.00	0	13,150	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		1,031.36900	1,131.254	18.48	0.7713	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		227.16900	193.154	18.48	0.2287	0.00	0	4,372	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		882.34960	804.879	21.02	0.5568	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		436.54960	492.979	21.02	0.4432	0.00	0	4,372	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		1,920.10920	2,047.450	19.13	0.9390	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		45.90920	39.350	19.13	0.0610	0.00	0	1,500	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		799.80340	883.935	19.08	0.6715	0.00	0	700	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		375.60340	325.835	19.08	0.3285	0.00	0	15,500	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,658.97880	1,784.743	18.46	0.9144	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		64.77880	56.643	18.46	0.0856	0.00	0	135,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,147.26130	1,060.299	21.91	0.6347	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		341.46130	388.399	21.91	0.3653	0.00	0	135,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		952.93440	1,046.768	18.60	0.7415	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		268.73440	228.668	18.60	0.2585	0.00	0	24,570	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		982.31120	901.037	21.37	0.5885	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		396.51120	449.137	21.37	0.4115	0.00	0	24,570	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		490.86240	552.237	20.60	0.4841	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		766.66240	694.137	20.60	0.5159	0.00	0	50	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		710.80340	789.887	19.43	0.6246	0.00	0	5,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		456.60340	401.787	19.43	0.3754	0.00	0	3,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		701.77080	632.317	20.35	0.4906	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		525.97080	590.417	20.35	0.5094	0.00	0	500	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,056.09630	972.251	21.62	0.6101	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		370.29630	420.351	21.62	0.3899	0.00	0	4,428	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		978.34660	1,074.484	18.56	0.7516	0.00	0	1,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		254.14660	216.385	18.56	0.2484	0.00	0	13,650	
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		1,833.99690	1,731.069	23.97	0.7687	0.00	0	0	
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		627.75290	699.456	19.82	0.5645	0.00	0	0	
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		591.55290	529.156	19.82	0.4355	0.00	0	35,000	
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		937.23030	1,028.036	18.58	0.7243	0.00	0	0	
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		301.03030	257.736	18.58	0.2757	0.00	0	35,000	
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		1,210.23040	1,316.284	18.19	0.8183	0.00	0	0	
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		174.03040	145.984	18.19	0.1817	0.00	0	35,000	
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		843.98970	768.449	20.73	0.5351	0.00	0	35,000	
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		480.18970	538.749	20.73	0.4649	0.00	0	0	
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		465.14010	410.053	19.32	0.3718	0.00	0	0	
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		743.24010	822.353	19.32	0.6282	0.00	0	1,000	
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		62.07450	52.516	18.60	0.0772	0.00	0	1,000	
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,800.17450	1,924.816	18.60	0.9228	0.00	0	0	
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		511.54070	453.629	19.51	0.3957	0.00	0	0	
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		699.64070	775.929	19.51	0.6043	0.00	0	1,000	
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,708.40160	1,832.037	18.39	0.9131	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	21/12/2018	Foreign Exchange Option	13.30	Put			70.30160	59.737	18.39	0.0869	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,006.24290	1,100.065	18.39	0.7337	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			298.44290	257.865	18.39	0.2663	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			642.16140	711.762	19.74	0.5539	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			644.36140	579.562	19.74	0.4461	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,011.21690	2,137.417	18.73	0.9352	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			53.41690	45.217	18.73	0.0648	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			286.99880	248.184	18.36	0.2591	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,024.79880	1,120.384	18.36	0.7409	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			163.02550	137.045	17.95	0.1671	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,320.82550	1,429.245	17.95	0.8329	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,755.97720	2,640.475	25.39	0.8498	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			133.77720	152.675	25.39	0.1502	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,166.22470	2,058.346	24.15	0.7908	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			194.02470	220.546	24.15	0.2092	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			48.02610	40.241	18.83	0.0579	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,109.72610	2,236.441	18.83	0.9421	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			41.07440	33.908	18.74	0.0472	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,374.17440	2,502.008	18.74	0.9528	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			66.83270	56.532	18.16	0.0719	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,133.43270	2,258.532	18.16	0.9281	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			401.33470	352.299	18.42	0.3022	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,039.93470	1,126.299	18.42	0.6978	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,115.33200	1,209.564	18.30	0.7262	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			346.73200	305.564	18.30	0.2738	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			800.12490	728.495	19.87	0.4704	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			688.72490	752.495	19.87	0.5296	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			54.39270	45.344	18.26	0.0592	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,282.99270	2,409.344	18.26	0.9408	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,090.69840	2,215.245	18.12	0.9232	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			72.09840	61.245	18.12	0.0768	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			800.53980	729.537	19.74	0.4581	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			744.63980	809.437	19.74	0.5419	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			504.98310	449.755	18.57	0.3328	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,058.58310	1,139.555	18.57	0.6672	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			67.88000	55.939	17.52	0.0674	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,311.48000	2,435.739	17.52	0.9326	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,159.94470	2,282.209	17.55	0.9164	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			86.34470	72.409	17.55	0.0836	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,209.63880	1,303.350	18.25	0.7224	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			386.03880	343.550	18.25	0.2776	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			927.26710	851.554	19.98	0.4847	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			730.86710	791.354	19.98	0.5153	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			772.86770	832.841	19.94	0.5165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			973.96770	897.141	19.94	0.4835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,158.96980	2,279.095	17.18	0.9086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			100.06980	83.395	17.18	0.0914	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			769.29740	829.030	19.96	0.5147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			980.39740	903.330	19.96	0.4853	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,068.31110	3,202.238	17.01	0.9770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			19.41110	16.538	17.01	0.0230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,783.89970	4,919.480	21.79	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.99970	3.780	21.79	0.0048	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,394.62680	1,493.611	18.02	0.7583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			335.72680	297.911	18.02	0.2417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,325.33900	3,459.923	17.93	0.9808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			16.43900	14.223	17.93	0.0192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,413.71750	2,537.956	16.96	0.9376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			64.81750	52.256	16.96	0.0624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			169.78430	146.678	17.49	0.1427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,828.68430	1,942.378	17.49	0.8573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,622.51210	3,757.682	18.98	0.9844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			13.61210	11.982	18.98	0.0156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			904.45620	830.239	19.74	0.4635	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			813.35620	875.939	19.74	0.5365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,384.72660	3,519.441	18.14	0.9816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			15.82660	13.741	18.14	0.0184	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			507.98670	453.989	18.44	0.3234	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,136.88670	1,219.689	18.44	0.6766	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			428.32870	383.761	18.26	0.2886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,237.22870	1,329.461	18.26	0.7114	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,601.47420	1,708.180	17.73	0.8109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			242.57420	212.480	17.73	0.1891	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			760.46740	692.279	19.30	0.4182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			909.36740	977.979	19.30	0.5818	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,523.38560	1,627.321	17.84	0.7922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			274.48560	241.621	17.84	0.2078	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,820.78060	1,934.304	17.50	0.8559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			171.88060	148.604	17.50	0.1441	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,065.53590	985.408	20.19	0.5083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			724.43590	781.108	20.19	0.4917	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			885.88570	812.365	19.69	0.4580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			824.78570	888.065	19.69	0.5420	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,126.15240	1,043.986	20.36	0.5237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			695.05240	749.686	20.36	0.4763	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,678.88810	2,806.656	16.73	0.9597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			39.98810	30.956	16.73	0.0403	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,202.05330	2,322.923	17.14	0.9141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			93.15330	77.223	17.14	0.0859	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,641.77570	2,769.094	16.76	0.9570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			42.87570	33.394	16.76	0.0430	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,495.62930	1,598.539	17.87	0.7852	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		286.72930	252.839	17.87	0.2148	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		1,249.31490	1,342.095	18.24	0.7152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		420.41490	376.395	18.24	0.2848	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,326.52150	2,219.011	23.11	0.7285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		355.42150	384.711	23.11	0.2715	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		1,158.16800	1,243.476	18.40	0.6844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		489.26800	437.776	18.40	0.3156	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,335.01840	2,227.364	23.12	0.7295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		353.91840	383.064	23.12	0.2705	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		2,289.29770	2,411.616	17.07	0.9245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		80.39770	65.916	17.07	0.0755	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		1,427.74970	1,528.058	17.97	0.7674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		318.84970	282.358	17.97	0.2326	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,689.60700	2,576.541	23.75	0.7676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		298.50700	322.241	23.75	0.2324	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		1,110.80670	1,191.482	18.51	0.6667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		531.90670	475.782	18.51	0.3333	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,072.20730	991.849	20.21	0.5100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		721.10730	777.549	20.21	0.4900	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		1,928.43700	1,825.876	22.31	0.6760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		437.33700	471.576	22.31	0.3240	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		970.59070	1,043.013	19.05	0.6090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		681.69070	617.313	19.05	0.3910	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,374.03740	1,284.371	20.98	0.5802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		592.93740	640.071	20.98	0.4198	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		2,271.73620	2,393.771	17.08	0.9225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		82.83620	68.071	17.08	0.0775	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		1,207.41540	1,298.264	18.31	0.7018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		448.51540	402.564	18.31	0.2982	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,208.99990	1,124.213	20.57	0.5437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		657.89990	709.913	20.57	0.4563	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		2,099.28770	2,218.345	17.24	0.9006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		110.38770	92.645	17.24	0.0994	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		1,095.43010	1,175.236	18.57	0.6606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		546.53010	489.536	18.57	0.3394	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,554.85100	1,460.133	21.43	0.6154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		533.75100	575.833	21.43	0.3846	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,990.49790	2,107.502	17.34	0.8846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		131.59790	111.802	17.34	0.1154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		1,126.38490	1,207.942	18.46	0.6727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		517.48490	462.242	18.46	0.3273	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,455.98750	1,363.740	21.18	0.5967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		564.88750	609.440	21.18	0.4033	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		966.08380	1,038.230	19.06	0.6070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		687.18380	622.530	19.06	0.3930	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,315.65100	1,227.750	20.84	0.5678	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			614.55100	663.450	20.84	0.4322	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,900.63680	2,015.840	17.42	0.8700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			151.73680	130.140	17.42	0.1300	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			961.59390	1,033.464	19.08	0.6051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			692.69390	627.764	19.08	0.3949	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,750.62480	1,651.526	21.89	0.6489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			479.52480	517.226	21.89	0.3511	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,637.81500	1,746.024	17.69	0.8191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			228.91500	200.324	17.69	0.1809	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,343.52310	2,235.729	23.14	0.7305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			352.42310	381.429	23.14	0.2695	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,652.49660	1,761.297	17.67	0.8223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			223.59660	195.597	17.67	0.1777	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,007.43030	1,082.082	18.90	0.6248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			638.53030	576.382	18.90	0.3752	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,135.89030	3,017.463	24.51	0.8063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			244.79030	263.163	24.51	0.1937	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,572.78080	1,678.490	17.77	0.8042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			253.88080	222.790	17.77	0.1958	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,275.69240	2,169.066	23.02	0.7224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			364.59240	394.766	23.02	0.2776	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			817.14890	879.965	19.72	0.5383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			898.24890	824.265	19.72	0.4617	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,454.78280	2,345.168	23.34	0.7432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			333.68280	360.868	23.34	0.2568	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,401.20630	1,500.455	18.01	0.7601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			332.30630	294.755	18.01	0.2399	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			840.28500	904.510	19.61	0.5495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			861.38500	788.810	19.61	0.4505	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,508.67910	3,382.130	25.21	0.8310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			217.57910	227.830	25.21	0.1690	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			844.20940	908.668	19.60	0.5514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			855.30940	782.968	19.60	0.4486	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			876.17810	942.672	19.45	0.5664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			807.27810	736.972	19.45	0.4336	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,233.55470	2,127.681	22.94	0.7171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			372.45470	403.381	22.94	0.2829	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,225.15280	2,119.430	22.93	0.7161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			374.05280	405.131	22.93	0.2839	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			765.74050	825.233	19.98	0.5129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			986.84050	909.533	19.98	0.4871	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			25.50610	18.831	16.28	0.0262	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,941.90610	3,072.431	16.28	0.9738	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,302.71630	1,395.837	18.20	0.7203	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			422.31630	378.337	18.20	0.2797	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,064.47640	985.373	20.12	0.4992	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			764.87640	822.873	20.12	0.5008	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			98.39010	81.416	17.00	0.0881	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,228.79010	2,348.916	17.00	0.9119	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			614.73420	555.368	18.75	0.3597	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,075.13420	1,152.868	18.75	0.6403	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			107.17070	86.765	16.85	0.0927	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,195.37070	2,312.265	16.85	0.9073	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			737.68490	673.072	18.88	0.3849	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,090.48490	1,164.172	18.88	0.6151	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,397.72840	1,492.096	18.11	0.7198	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			454.92840	410.996	18.11	0.2802	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,212.90050	1,130.661	20.21	0.5131	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			795.70050	851.761	20.21	0.4869	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			95.50160	74.838	16.15	0.0801	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,368.30160	2,485.938	16.15	0.9199	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,300.80050	2,417.036	16.29	0.9108	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			108.00050	85.936	16.29	0.0892	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			210.07230	179.786	17.13	0.1557	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,912.87230	2,020.886	17.13	0.8443	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,360.46240	1,275.100	20.35	0.5251	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			823.76240	877.800	20.35	0.4749	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,368.84950	2,487.042	15.94	0.9074	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			115.54950	94.342	15.94	0.0926	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			863.28520	793.709	19.07	0.4063	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,106.58520	1,176.409	19.07	0.5937	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,488.64130	1,582.961	18.06	0.7201	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			485.34130	440.261	18.06	0.2799	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			142.90740	118.706	16.23	0.1101	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,256.20740	2,371.406	16.23	0.8899	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			23.70800	21.128	15.06	0.0269	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,142.80800	3,279.828	15.06	0.9731	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			552.25100	503.152	18.17	0.3004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,697.68230	1,798.200	17.79	0.7625	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,464.37910	1,555.765	18.15	0.7028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			543.77910	495.165	18.15	0.2972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			569.41810	519.348	18.20	0.3068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,430.01810	1,519.948	18.20	0.6932	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,517.67720	1,428.563	20.60	0.5469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			939.84960	999.514	19.92	0.5150	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,763.59370	1,866.463	17.69	0.7777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			362.99370	325.863	17.69	0.2223	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,255.42720	1,173.651	20.03	0.4950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			916.02720	974.251	20.03	0.5050	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			397.08230	357.600	17.79	0.2375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			112.83510	94.891	15.78	0.0916	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,460.91640	1,373.278	20.48	0.5364	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	15.92	Call			821.51640	873.878	20.48	0.4636	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,797.24830	1,900.298	17.62	0.7854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			346.64830	309.698	17.62	0.2146	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,209.24960	1,128.914	19.92	0.4850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			857.88760	912.532	20.30	0.4798	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,209.14190	2,324.776	16.34	0.8748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			168.54190	144.176	16.34	0.1252	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			767.87110	703.881	18.71	0.3721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,228.47110	1,304.481	18.71	0.6279	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,413.43510	2,535.491	15.78	0.9084	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,342.77380	1,427.688	18.36	0.6673	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			143.20420	121.652	16.10	0.1104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,293.80420	2,412.252	16.10	0.8896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,605.76240	2,732.742	15.28	0.9339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			75.16240	62.142	15.28	0.0661	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,377.28760	1,291.932	20.30	0.5202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,606.89190	4,743.832	19.92	0.9866	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			16.29190	13.232	19.92	0.0134	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,027.66080	3,163.103	14.38	0.9709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			27.06080	22.503	14.38	0.0291	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			642.17380	587.088	18.36	0.3327	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			798.27720	849.163	20.60	0.4531	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,458.60340	1,549.749	18.16	0.7012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			548.00340	499.149	18.16	0.2988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,452.85100	1,543.752	18.17	0.6996	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			719.15320	657.254	18.51	0.3546	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,291.55320	1,369.854	18.51	0.6454	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,467.91300	2,361.512	22.42	0.6777	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			540.31300	574.112	22.42	0.3223	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,568.85110	1,663.850	18.04	0.7207	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			510.55110	465.050	18.04	0.2793	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,497.72300	1,410.036	20.48	0.5352	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			846.02300	898.836	20.48	0.4648	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			120.86900	97.328	15.50	0.0928	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,429.16900	2,546.128	15.50	0.9072	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			981.41380	908.153	19.26	0.4239	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,119.71380	1,186.953	19.26	0.5761	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			163.26470	134.636	15.93	0.1177	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,287.56470	2,399.536	15.93	0.8823	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,852.50390	1,756.429	21.17	0.5910	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			730.80390	775.429	21.17	0.4090	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,103.42960	2,208.370	16.57	0.8445	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			235.12960	199.370	16.57	0.1555	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,109.64080	1,032.769	19.43	0.4390	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,143.74080	1,208.569	19.43	0.5610	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,661.58860	1,756.494	17.99	0.7222	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	14.25	Put		537.48860	490.694	17.99	0.2778	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,642.82390	1,553.047	20.59	0.5431	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		876.92390	928.847	20.59	0.4569	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		124.95070	110.134	15.47	0.0978	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,499.05070	2,625.934	15.47	0.9022	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		181.62460	160.626	16.02	0.1289	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,317.72460	2,438.526	16.02	0.8711	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,801.41480	1,708.034	20.83	0.5617	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		851.41480	900.234	20.83	0.4383	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		645.28080	592.781	18.19	0.3105	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,565.28080	1,654.981	18.19	0.6895	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,794.03520	1,701.189	20.73	0.5521	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		897.83520	947.989	20.73	0.4479	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		136.76950	124.925	15.57	0.1034	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,570.56950	2,701.725	15.57	0.8966	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,241.30710	1,162.018	19.62	0.4542	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		1,155.10710	1,218.818	19.62	0.5458	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,744.02500	1,838.659	17.95	0.7239	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		560.22500	511.858	17.95	0.2761	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		210.78490	189.344	16.15	0.1398	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,360.58490	2,482.244	16.15	0.8602	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,013.24740	3,886.478	24.34	0.7589	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		459.04740	475.478	24.34	0.2411	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		3,023.80860	3,166.250	14.46	0.9458	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		56.10860	54.950	14.46	0.0542	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,478.97710	1,393.729	20.05	0.4925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		1,076.67710	1,135.029	20.05	0.5075	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,961.46280	2,057.476	17.56	0.7639	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		463.76280	416.176	17.56	0.2361	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,490.35560	2,384.938	21.87	0.6332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		728.05560	766.238	21.87	0.3668	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,737.76050	4,877.446	17.94	0.9848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		20.06050	16.146	17.94	0.0152	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		2,999.49410	2,886.527	22.65	0.6831	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		617.19410	647.827	22.65	0.3169	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,530.60730	1,615.494	18.39	0.6595	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		782.90730	724.194	18.39	0.3405	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,270.29080	1,190.207	19.62	0.4529	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,187.99080	1,251.507	19.62	0.5471	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		1,184.31500	1,247.775	19.63	0.5458	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,276.61500	1,196.475	19.63	0.4542	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,066.93580	2,953.095	22.75	0.6889	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		604.63580	634.396	22.75	0.3111	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,813.22940	1,908.793	17.89	0.7304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		555.52940	507.493	17.89	0.2696	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		2,824.26560	2,713.689	22.39	0.6671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			651.96560	684.989	22.39	0.3329	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,742.71680	1,835.912	18.00	0.7138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			605.01680	554.612	18.00	0.2862	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,531.03340	3,411.876	23.44	0.7251	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			528.73340	553.176	23.44	0.2749	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,291.37090	2,407.032	16.44	0.8391	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			263.67090	235.732	16.44	0.1609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,306.74880	4,176.967	24.83	0.7678	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			454.44880	468.267	24.83	0.2322	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,251.30420	1,317.044	19.35	0.5690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,163.60420	1,085.744	19.35	0.4310	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,284.65880	2,399.894	16.46	0.8377	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			266.95880	238.594	16.46	0.1623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,277.97020	2,392.776	16.49	0.8364	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			270.27020	241.476	16.49	0.1636	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,650.83400	2,777.672	15.52	0.8936	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,363.60450	1,281.868	19.82	0.4644	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,182.30450	1,243.968	19.82	0.5356	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,830.71460	1,924.439	17.93	0.7259	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			582.01460	532.339	17.93	0.2741	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			931.12910	978.910	20.89	0.4429	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,932.42910	1,836.810	20.89	0.5571	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			152.13400	135.572	15.52	0.1064	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			240.03540	213.071	16.21	0.1473	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,413.23540	2,529.671	16.21	0.8527	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,095.34990	1,997.163	21.15	0.5632	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			963.24990	1,008.463	21.15	0.4368	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,737.13760	2,862.881	15.69	0.8888	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			169.23760	151.581	15.69	0.1112	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,508.76790	1,423.733	20.10	0.4762	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,206.66790	1,265.033	20.10	0.5238	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,921.26450	2,014.273	17.95	0.7281	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			603.36450	552.973	17.95	0.2719	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			275.32690	245.894	16.42	0.1577	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,453.22690	2,567.194	16.42	0.8423	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,632.00980	1,544.560	20.32	0.4840	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,234.70980	1,290.459	20.32	0.5160	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,003.81280	2,096.510	17.97	0.7303	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			621.11280	570.611	17.97	0.2697	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,233.50100	2,133.580	21.35	0.5668	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			996.20100	1,039.480	21.35	0.4332	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			184.07460	170.118	15.94	0.1166	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,816.77460	2,946.018	15.94	0.8834	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			307.20570	280.805	16.66	0.1669	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,506.60570	2,623.405	16.66	0.8331	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,392.51010	2,501.636	17.03	0.8059	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		388.61010	354.536	17.03	0.1941	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,630.61380	2,525.061	21.97	0.6041	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		914.51380	952.161	21.97	0.3959	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		4,915.04040	4,780.922	25.69	0.7507	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,500.75520	1,416.830	20.07	0.4569	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		1,351.73620	1,411.345	20.04	0.5453	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,487.83620	1,404.245	20.04	0.4547	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		578.94040	588.022	25.69	0.2493	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,832.43100	3,973.798	15.95	0.9543	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		58.53100	56.698	15.95	0.0457	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,348.18660	1,407.635	20.05	0.5442	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,494.28660	1,410.535	20.05	0.4558	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,344.65520	1,403.930	20.07	0.5431	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,378.22790	2,293.711	21.54	0.5728	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		1,032.32790	1,061.011	21.54	0.4272	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		200.81120	189.325	16.06	0.1222	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,904.91120	3,006.625	16.06	0.8778	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,769.11640	1,693.975	20.53	0.4953	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		1,263.21640	1,301.275	20.53	0.5047	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		2,093.32320	2,162.916	17.96	0.7299	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		639.22320	595.616	17.96	0.2701	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		341.15300	312.491	16.81	0.1744	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		2,559.75300	2,674.191	16.81	0.8256	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		374.55350	341.273	16.91	0.1806	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		2,607.85350	2,717.673	16.91	0.8194	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		410.17730	374.468	17.07	0.1870	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,662.67730	2,769.968	17.07	0.8130	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,668.18010	1,728.279	19.78	0.5879	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,424.38010	1,341.579	19.78	0.4121	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,675.46110	1,736.036	19.75	0.5899	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,411.66110	1,329.336	19.75	0.4101	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,671.81490	1,732.156	19.76	0.5889	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,418.01490	1,335.456	19.76	0.4111	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		441.52170	406.083	17.19	0.1926	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		2,713.22170	2,820.783	17.19	0.8074	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		472.38710	435.313	17.29	0.1976	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		2,754.38710	2,860.213	17.29	0.8024	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		508.26190	467.816	17.39	0.2021	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		2,816.16190	2,918.516	17.39	0.7979	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		2,089.59720	2,159.746	19.14	0.6525	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,179.39720	1,106.746	19.14	0.3475	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,085.31490	2,155.315	19.16	0.6515	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,185.11490	1,112.315	19.16	0.3485	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		2,081.03690	2,150.896	19.17	0.6505	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,190.83690	1,117.896	19.17	0.3495	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,320.51890	1,243.936	19.43	0.3604	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,123.41890	2,189.436	19.43	0.6396	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,257.28150	2,320.088	19.37	0.6493	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,327.18150	1,247.488	19.37	0.3507	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,253.29950	2,315.925	19.38	0.6484	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,333.19950	1,253.325	19.38	0.3516	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,261.27500	2,324.254	19.35	0.6502	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,321.17500	1,241.654	19.35	0.3498	0.00	0	0
<b>Total \$ / R Option</b>												<b>86,807.23</b>	<b>228</b>	<b>7,815,100</b>
<b>Total \$ / R</b>												<b>3,511,399,673.93</b>	<b>234,269</b>	<b>8,927,658</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.88200		14.75300			0.0000	0.00	0	172
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.05810		14.92420			0.0000	542,091.60	36	321
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.24570		15.10890			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.42060		15.28060			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>542,091.60</b>	<b>36</b>	<b>503</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			75,004.58790	87,201.990	19.44	0.9997	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			704.58790	1.990	19.44	0.0003	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			74,029.85050	86,202.343	19.45	0.9997	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			729.85050	2.343	19.45	0.0003	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			75,979.56180	88,201.687	19.43	0.9997	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			679.56180	1.687	19.43	0.0003	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			110,131.08590	101,593.524	21.77	0.6225	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			35,551.08590	40,403.524	21.77	0.3775	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			49,086.24110	55,223.710	20.60	0.4841	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			76,666.24110	69,413.710	20.60	0.5159	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			48,748.35170	54,855.970	20.63	0.4817	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			77,328.35170	70,045.970	20.63	0.5183	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			49,426.50080	55,594.241	20.58	0.4866	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			76,006.50080	68,784.241	20.58	0.5134	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			32,549.24370	28,851.360	17.99	0.2363	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			140,776.90790	150,732.365	18.00	0.7619	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			32,886.90790	29,162.365	18.00	0.2381	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			140,116.40440	150,045.506	18.01	0.7601	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			33,226.40440	29,475.506	18.01	0.2399	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			141,439.24370	151,421.360	17.99	0.7637	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			145,854.18200	154,974.913	18.16	0.7012	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			54,794.18200	49,914.913	18.16	0.2988	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			145,278.45640	154,375.181	18.17	0.6996	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			55,218.45640	50,315.181	18.17	0.3004	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			146,431.29820	155,576.505	18.15	0.7028	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			54,371.29820	49,516.505	18.15	0.2972	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>542,091.60</b>	<b>36</b>	<b>503</b>
£ / R	On	17/09/2018	Foreign Exchange Future			19.46580		19.31650			0.0000	61,550,859.60	3,162	27,153
£ / R	On	28/09/2018	Foreign Exchange Future			19.49390		19.34450			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			19.55590		19.40350			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			19.76990		19.61360			0.0000	62,551,963.60	3,164	489,418
£ / R	On	18/03/2019	Foreign Exchange Future			20.11700		19.95680			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			20.44080		20.27500			0.0000	0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			20.79700		20.62490			0.0000	0.00	0	10,026
<b>Total £ / R Future</b>												<b>124,102,823.20</b>	<b>6,326</b>	<b>537,447</b>
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,073.61910	1,217.025	29.23	0.9928	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			7.11910	1.225	29.23	0.0072	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,063.89190	1,207.078	29.15	0.9925	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			7.39190	1.278	29.15	0.0075	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,083.35550	1,226.974	29.30	0.9931	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			6.85550	1.175	29.30	0.0069	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			1,706.43380	1,851.049	25.01	0.9800	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			11.93380	7.149	25.01	0.0200	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			1,696.57970	1,841.139	24.94	0.9797	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			12.07970	7.239	24.94	0.0203	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			1,716.28980	1,860.961	25.09	0.9802	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			11.78980	7.061	25.09	0.0198	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			270.58520	206.507	17.82	0.3084	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			594.08520	682.407	17.82	0.6916	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,673.91720	1,798.160	17.92	0.8458	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			180.31720	148.260	17.92	0.1542	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,665.96780	1,789.956	17.93	0.8443	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			182.36780	150.056	17.93	0.1557	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,681.88400	1,806.380	17.92	0.8472	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			178.28400	146.480	17.92	0.1528	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,244.14670	2,365.791	17.71	0.8276	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			287.34670	248.791	17.71	0.1724	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,063.47260	1,944.294	19.77	0.6488	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			580.27260	621.293	19.77	0.3512	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,018.67470	2,134.991	17.75	0.7917	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			361.87470	317.991	17.75	0.2083	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,011.36910	2,127.477	17.75	0.7905	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			364.56910	320.477	17.75	0.2095	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,025.99010	2,142.522	17.75	0.7930	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			359.19010	315.522	17.75	0.2070	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,227.34990	2,336.463	18.19	0.7480	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			582.34990	525.663	18.19	0.2520	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,220.66690	2,329.600	18.19	0.7469	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			585.66690	528.801	18.19	0.2531	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,234.04530	2,343.344	18.19	0.7491	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	18.62	Put			579.04530	522.543	18.19	0.2509	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,538.19340	2,645.721	18.41	0.7358	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			743.29340	678.721	18.41	0.2642	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,551.02020	2,658.900	18.40	0.7378	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			736.12020	671.901	18.40	0.2622	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,544.60140	2,652.305	18.40	0.7368	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			739.70140	675.305	18.40	0.2632	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>124,102,823.20</b>	<b>6,326</b>	<b>538,447</b>
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13279		0.13192			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13519		0.13426			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13800		0.13703			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14064		0.13964			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,020</b>
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			227.24990	295.221	20.76	0.8725	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			34.94990	16.021	20.76	0.1275	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			9.10260	7.634	34.19	0.0456	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			816.80260	728.434	34.19	0.9544	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,194.05160	1,279.518	39.57	0.9978	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1.75160	0.318	39.57	0.0022	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,493.20250	1,585.135	19.51	0.8984	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			67.00250	66.235	19.51	0.1016	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			822.79030	881.425	22.19	0.6586	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			396.59030	362.525	22.19	0.3414	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,445.28330	2,535.731	22.27	0.9719	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			19.08330	16.831	22.27	0.0281	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,978.01020	2,057.100	24.07	0.8163	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			274.91020	257.300	24.07	0.1837	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,315.07160	1,378.579	24.32	0.6669	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			611.97160	578.779	24.32	0.3331	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,797.59560	2,887.385	23.82	0.9225	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			94.49560	87.585	23.82	0.0775	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,503.03160	1,581.324	20.52	0.7027	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			539.33160	516.924	20.52	0.2973	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,067.75950	1,124.543	22.59	0.5482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,104.05950	1,060.143	22.59	0.4518	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,134.98290	2,233.226	18.26	0.8609	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			171.28290	168.826	18.26	0.1391	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>7,020</b>
€ / R	On	17/09/2018	Foreign Exchange Future			17.36520		17.22590			0.0000	145,971,871.20	8,406	44,144



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/09/2018	Foreign Exchange Future			17.38410		17.24440			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.46080		17.31820			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.68780		17.54090			0.0000	209,140,547.20	11,824	89,107
€ / R	On	18/03/2019	Foreign Exchange Future			18.06110		17.90930			0.0000	0.00	0	5,496
€ / R	On	14/06/2019	Foreign Exchange Future			18.41370		18.25650			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.66810		18.50630			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.80620		18.64220			0.0000	0.00	0	6,161
<b>Total € / R Future</b>												<b>355,112,418.40</b>	<b>20,230</b>	<b>150,198</b>
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1.11560	0.108	28.94	0.0009	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			24.17030	2.642	19.65	0.0227	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			490.07030	607.842	19.65	0.9773	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			0.25280	0.230	43.05	0.0012	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			198.95940	274.109	15.70	0.8526	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			83.05940	18.909	15.70	0.1474	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,975.90000	3,115.200	24.14	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			0.00000	0.000	24.14	0.0000	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,227.01560	1,365.308	28.94	0.9991	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			86.02490	20.038	15.58	0.1554	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			206.09080	283.043	15.81	0.8601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			80.19080	17.843	15.81	0.1399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,376.43060	1,515.267	30.84	0.9995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			0.53060	0.067	30.84	0.0005	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,334.35280	2,195.030	43.05	0.9988	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,404.38160	4,265.149	77.83	0.9990	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.28160	0.349	77.83	0.0010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,725.90000	3,865.200	21.58	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.00000	0.000	21.58	0.0000	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			191.92490	265.238	15.58	0.8446	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			8.22940	4.345	21.49	0.0182	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,162.62940	1,298.445	21.49	0.9818	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			606.07760	509.123	19.08	0.5779	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			244.27760	289.923	19.08	0.4221	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			884.68310	796.919	19.35	0.5299	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			532.14490	591.907	19.31	0.4745	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			871.24490	784.107	19.31	0.5255	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			528.85360	588.304	19.33	0.4723	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			877.95360	790.504	19.33	0.5277	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			525.58310	584.719	19.35	0.4701	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,427.82340	2,562.412	16.55	0.9036	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			118.52340	101.312	16.55	0.0964	46,788,073.23	461,823	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1,198.10780	1,287.641	17.40	0.6538	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,207.04460	2,092.892	21.03	0.6874	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			466.34460	503.992	21.03	0.3126	232,755,282.15	461,823	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			176.14160	155.731	16.47	0.1375	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,085.44160	2,216.831	16.47	0.8625	0.00	0	650

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	16.14	Call			1,971.82300	2,100.451	16.45	0.8459	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			618.80780	556.541	17.40	0.3462	257,023,295.70	461,823	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,979.55900	2,108.677	16.45	0.8471	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			202.52300	179.351	16.45	0.1541	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,964.10450	2,092.235	16.45	0.8446	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			204.80450	181.135	16.45	0.1554	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			200.25900	177.577	16.45	0.1529	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,853.72900	1,968.115	16.70	0.7513	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			467.22900	424.415	16.70	0.2487	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,847.29340	1,961.479	16.71	0.7499	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			470.79340	427.779	16.71	0.2501	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,860.17590	1,974.763	16.69	0.7526	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			463.67590	421.063	16.69	0.2474	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			267.80240	243.389	16.52	0.1485	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,744.10240	2,881.489	16.52	0.8515	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,082.99380	1,980.505	19.68	0.5707	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			939.29380	998.605	19.68	0.4293	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,578.38260	2,713.051	16.52	0.8317	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			312.08260	284.951	16.52	0.1683	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,033.72330	2,149.495	16.67	0.7464	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			537.42330	491.395	16.67	0.2536	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,730.28330	1,832.672	17.24	0.6583	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			878.08330	816.472	17.24	0.3417	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,739.88090	1,843.415	17.22	0.6608	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			867.68090	807.215	17.22	0.3392	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,735.07810	1,838.033	17.23	0.6595	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			872.87810	811.833	17.23	0.3405	0.00	0	0
<b>Total € / R Option</b>												<b>536,566,651.07</b>	<b>1,385,469</b>	<b>447,242</b>
<b>Total € / R</b>												<b>891,679,069.47</b>	<b>1,405,699</b>	<b>597,440</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.68790		10.60000			0.0000	129,120,519.90	12,081	2,428
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.81780		10.72760			0.0000	142,210,798.80	13,146	23,658
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.96460		10.87150			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.10710		11.01120			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>271,331,318.70</b>	<b>25,227</b>	<b>31,535</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			3.46570	3.263	24.52	0.0350	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			533.46570	445.363	24.52	0.9650	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			3.77640	3.624	24.08	0.0389	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			513.77640	425.724	24.08	0.9611	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			3.61680	3.438	24.30	0.0369	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			523.61680	435.538	24.30	0.9631	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			881.78650	815.452	18.03	0.7307	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			127.75350	151.370	18.06	0.2665	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			890.15350	823.570	18.06	0.7335	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	11.47	Call			131.04170	155.157	18.00	0.2721	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			873.44170	807.357	18.00	0.7279	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			129.38650	153.252	18.03	0.2693	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			245.78280	215.023	14.91	0.2815	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			759.72250	823.387	14.91	0.7246	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			238.22250	208.787	14.91	0.2754	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			753.48450	816.489	14.91	0.7215	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			241.98450	211.889	14.91	0.2785	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			747.28280	809.623	14.91	0.7185	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			600.49000	647.363	15.67	0.5527	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			599.29000	550.263	15.67	0.4473	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			596.40300	642.902	15.69	0.5501	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			605.20300	555.802	15.69	0.4499	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			604.60400	651.855	15.66	0.5554	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			593.40400	544.755	15.66	0.4446	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>271,331,318.70</b>	<b>25,227</b>	<b>31,535</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.56890		11.48650			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.73370		11.64810			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,015.47980	2,096.899	19.63	0.9813	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			8.97980	7.999	19.63	0.0187	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,005.59370	2,087.003	19.58	0.9810	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			9.09370	8.103	19.58	0.0190	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,025.36720	2,106.797	19.68	0.9815	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			8.86720	7.897	19.68	0.0185	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,070.51680	1,139.933	15.07	0.8125	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			152.41680	136.233	15.07	0.1875	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,062.97110	1,132.205	15.07	0.8101	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			154.87110	138.505	15.07	0.1899	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,078.09270	1,147.688	15.07	0.8149	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			149.99270	133.988	15.07	0.1851	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			654.64790		668.94160			0.0000	0.00	0	25,000
<b>Total CF CANDO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	17/09/2018	Foreign Exchange Future			15.40620		15.24590			0.0000	0.00	0	882
CHF / R	On	14/12/2018	Foreign Exchange Future			15.70680		15.53880			0.0000	0.00	0	1,648

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Future			16.05810		15.88410			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.38650		16.20670			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,680</b>
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			59.17730	16.366	22.26	0.1084	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			267.08940	383.154	22.05	0.8875	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			61.18940	16.954	22.05	0.1125	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			259.17260	373.770	21.84	0.8832	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			63.27260	17.570	21.84	0.1168	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			275.07730	392.566	22.26	0.8916	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,372.00950	2,533.046	21.68	0.9509	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			43.20950	36.246	21.68	0.0491	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,362.39450	2,523.360	21.64	0.9504	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			43.59450	36.560	21.64	0.0496	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,381.62810	2,542.735	21.71	0.9513	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			42.82810	35.935	21.71	0.0487	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,670.62560	1,809.083	17.98	0.8084	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			266.52560	230.983	17.98	0.1916	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,685.57680	1,824.557	17.98	0.8114	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			261.47680	226.457	17.98	0.1886	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,678.09100	1,816.810	17.98	0.8099	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			263.99100	228.710	17.98	0.1901	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,874.58170	2,012.048	17.86	0.7798	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			387.88170	345.548	17.86	0.2202	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,867.67680	2,004.990	17.87	0.7784	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			390.97680	348.490	17.87	0.2216	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,860.78360	1,997.948	17.87	0.7771	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			394.08360	351.448	17.87	0.2229	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,680</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			2.16830		2.15600			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.18670		2.17420			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.20770		2.19510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.22800		2.21500			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			176.06770	233.944	15.50	0.7291	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			116.06770	50.944	15.50	0.2709	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			326.20540	407.849	18.09	0.8632	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			66.20540	24.849	18.09	0.1368	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			247.35910	318.269	16.80	0.8079	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			87.35910	35.269	16.80	0.1921	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			56.60060	57.059	18.85	0.0618	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	1.91	Call			2,703.16580	2,829.101	18.66	0.9330	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			61.16580	62.101	18.66	0.0670	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,608.11470	2,734.577	18.46	0.9274	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			66.11470	67.577	18.46	0.0726	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,798.60060	2,924.059	18.85	0.9382	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,556.36450	1,638.860	16.53	0.6858	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			605.36450	561.860	16.53	0.3142	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,684.28130	1,770.611	16.53	0.7140	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			533.28130	493.611	16.53	0.2860	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,619.54250	1,703.972	16.53	0.7000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			568.54250	526.972	16.53	0.3000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,806.30230	2,921.501	16.91	0.8198	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			356.30230	341.501	16.91	0.1802	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,726.25570	2,841.253	16.85	0.8112	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			376.25570	361.253	16.85	0.1888	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,647.08690	2,761.889	16.80	0.8024	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			397.08690	381.889	16.80	0.1976	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURREN	On	06/11/2018	Foreign Exchange Future			606.51010		561.14290			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Future			2.34030		2.32200			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.38770		2.36870			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.43880		2.41890			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.48750		2.46730			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			556.99190	360.354	20.28	0.7507	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			109.45700	105.474	17.56	0.4006	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			389.45700	202.474	17.56	0.5994	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			91.41240	81.163	18.92	0.3156	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			471.41240	278.163	18.92	0.6844	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			76.99190	63.354	20.28	0.2493	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,843.32360	3,035.730	17.82	0.9383	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			56.32360	58.730	17.82	0.0617	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,745.86850	2,939.088	17.54	0.9344	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			58.86850	62.088	17.54	0.0656	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,940.95640	3,132.586	18.11	0.9419	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			53.95640	55.586	18.11	0.0581	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,073.70170	2,217.149	16.50	0.7602	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			484.70170	429.149	16.50	0.2398	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	2.24	Call			2,213.38570	2,360.717	16.43	0.7839	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			424.38570	372.717	16.43	0.2161	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,142.86640	2,288.262	16.46	0.7722	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			453.86640	400.262	16.46	0.2278	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			293.38120	244.532	16.45	0.1295	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,483.62850	3,636.841	16.47	0.8632	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			310.62850	261.841	16.47	0.1368	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,401.64780	3,555.029	16.48	0.8558	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			328.64780	280.029	16.48	0.1442	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,566.38120	3,719.532	16.45	0.8705	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.89670		1.87980			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.92200		1.90450			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.94880		1.93080			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.97320		1.95470			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			368.59840	491.037	23.57	0.8805	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			70.59840	24.037	23.57	0.1195	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			293.08100	402.109	22.63	0.8322	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			95.08100	35.109	22.63	0.1678	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			449.97090	583.415	24.51	0.9157	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			51.97090	16.415	24.51	0.0843	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,371.51190	3,541.956	21.59	0.9732	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			26.51190	21.956	21.59	0.0268	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,273.93040	3,443.833	21.31	0.9709	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			28.93040	23.833	21.31	0.0291	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,469.29520	3,640.230	21.86	0.9754	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			24.29520	20.230	21.86	0.0246	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,833.36910	1,964.350	18.31	0.7634	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			425.36910	376.350	18.31	0.2366	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,767.30830	1,895.200	18.36	0.7496	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			459.30830	407.200	18.36	0.2504	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,901.07640	2,035.077	18.25	0.7770	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			393.07640	347.077	18.25	0.2230	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,378.10080	2,519.619	17.95	0.7922	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			431.10080	387.619	17.95	0.2078	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,309.10050	2,447.925	17.99	0.7812	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			462.10050	415.925	17.99	0.2188	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,448.46780	2,592.614	17.90	0.8031	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			401.46780	360.614	17.90	0.1969	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	17/09/2018	Foreign Exchange Future			0.14700		0.14590			0.0000	0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14640		0.14600			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14650		0.14350			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14640		0.14520			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.80980		1.79760			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.83860		1.82600			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.86900		1.85570			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89770		1.88410			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.76700		9.67660			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.88520		9.79150			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.01850		9.92260			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.14880		10.05060			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			275.14990	188.376	19.81	0.8337	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			13.19040	17.816	19.36	0.1903	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			256.59040	170.816	19.36	0.8097	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			12.44570	16.548	19.58	0.1779	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			265.84570	179.548	19.58	0.8221	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			11.74990	15.376	19.81	0.1663	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			908.06370	991.816	16.05	0.9046	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			46.56370	36.616	16.05	0.0954	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			899.46840	982.960	16.05	0.9022	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			47.96840	37.760	16.05	0.0978	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			916.69190	1,000.700	16.04	0.9070	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			45.19190	35.500	16.04	0.0930	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			673.35660	734.074	15.89	0.6941	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			270.75660	235.574	15.89	0.3059	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			667.54490	727.946	15.91	0.6907	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			274.94490	239.447	15.91	0.3093	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			661.77110	721.855	15.93	0.6873	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			279.17110	243.355	15.93	0.3127	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			642.94830	694.833	16.57	0.5913	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			512.34830	466.033	16.57	0.4087	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			638.39080	689.963	16.58	0.5885	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			517.79080	471.163	16.58	0.4115	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			647.53470	699.733	16.56	0.5940	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			506.93470	460.933	16.56	0.4060	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	17/09/2018	Foreign Exchange Future			1.37500		1.37340			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.38700		1.38240			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.39690		1.39310			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.40760		1.40370			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			34.00000	50.000		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			66.00000	50.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			134.00000	150.000		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			1,224.00000	1,270.000		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			1,124.00000	1,170.000		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			1,324.00000	1,370.000		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			531.00000	569.000		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			431.00000	469.000		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			631.00000	669.000		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			837.00000	876.000		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			737.00000	776.000		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			937.00000	976.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.30800		1.30930			0.0000	0.00	0	500
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.31290		1.31000			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
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO € On 17/09/2018 Foreign Exchange Future			1.16690		1.16760			0.0000	0.00	0	40
QUANTO € On 14/12/2018 Foreign Exchange Future			1.17460		1.17000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
R / ¥EN On 17/09/2018 Foreign Exchange Future			7.53060	0.13277	7.58020			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.13277	2.42860	0.623	46.17	0.0007	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.13277	10,300.42860	10,794.623	46.17	0.9993	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.13277	2.30920	0.596	46.37	0.0007	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.13277	10,400.30920	10,894.596	46.37	0.9993	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.13277	2.55470	0.652	45.96	0.0008	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.13277	10,200.55470	10,694.652	45.96	0.9992	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.13277	21.19840	6.142	36.72	0.0075	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.13277	5,919.19840	6,400.142	36.72	0.9925	0.00	0	0
<b>Total R / ¥EN Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 17/09/2018 Foreign Exchange Future			10.84910		10.75710			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.99410		10.89890			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			11.15840		11.06030			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.31300		11.21300			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Call			757.97780	849.220	30.23	0.9986	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			0.87780	0.120	30.23	0.0014	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			748.04760	839.228	30.06	0.9985	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			0.94760	0.128	30.06	0.0015	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			767.91290	859.212	30.40	0.9987	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			0.81290	0.112	30.40	0.0013	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,546.70340	1,640.097	18.52	0.9620	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			17.80340	15.997	18.52	0.0380	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,536.96870	1,630.337	18.47	0.9614	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			18.06870	16.237	18.47	0.0386	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,556.44220	1,649.861	18.57	0.9626	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			17.54220	15.761	18.57	0.0374	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			930.09000	1,002.799	16.01	0.7658	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			209.79000	184.399	16.01	0.2342	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			923.17150	995.636	16.02	0.7632	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			212.87150	187.236	16.02	0.2368	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			937.03620	1,009.992	16.01	0.7685	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			206.73620	181.592	16.01	0.2315	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			169.44560	149.497	15.90	0.1689	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,387.89220	1,468.250	15.89	0.8349	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			164.89220	145.250	15.89	0.1651	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,380.15910	1,460.364	15.90	0.8330	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			167.15910	147.364	15.90	0.1670	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,372.44560	1,452.497	15.90	0.8311	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	17/09/2018	Foreign Exchange Future			2.41580		2.38730			0.0000	14,494,800.00	6,000	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.32290		2.29470			0.0000	13,937,400.00	6,000	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.21800		2.18810			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.12300		2.08640			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>28,432,200.00</b>	<b>12,000</b>	<b>17,270</b>
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00960	0.009	100.00	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			972.70960	944.209	100.00	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00840	0.008	100.00	0.0001	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			982.70840	954.208	100.00	0.9999	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.01090	0.010	100.00	0.0002	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			962.71090	934.210	100.00	0.9998	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			6.12270	6.102	28.25	0.0473	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			681.42270	653.202	28.25	0.9527	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			5.79720	5.734	28.23	0.0449	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			691.09720	662.834	28.23	0.9551	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.46500	6.491	28.28	0.0499	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			671.76500	643.592	28.28	0.9501	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			37.44000	40.008	28.59	0.1792	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			579.34000	552.008	28.59	0.8208	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			36.58310	39.092	28.68	0.1754	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			588.48310	561.092	28.68	0.8246	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			38.32150	40.950	28.50	0.1830	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			570.22150	542.950	28.50	0.8170	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.57650	6.118	29.59	0.0315	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,449.17650	1,413.118	29.59	0.9685	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.42240	5.948	29.59	0.0307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,459.02240	1,422.948	29.59	0.9693	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.73490	6.293	29.59	0.0323	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,439.33490	1,403.293	29.59	0.9677	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>28,432,200.00</b>	<b>12,000</b>	<b>17,270</b>
ZMW / R On 17/09/2018 Foreign Exchange Future			1.40950		1.41960			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.34230		1.35370			0.0000	0.00	0	0
ZMW / R On 18/03/2019 Foreign Exchange Future			1.29390		1.28850			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.22790		1.23550			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>4 290 833 718.60</b>	<b>297,860</b>	<b>1,888,002</b>
<b>Total Options</b>									<b>536 653 458.30</b>	<b>1,385,697</b>	<b>8,263,342</b>
<b>Grand Total:</b>									<b>4,827,487,176.90</b>	<b>1,683,557</b>	<b>10,151,344</b>