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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/08/2018 Foreign Exchange Future			13.39170		13.31760			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.39850		13.32100			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.40340		13.32430			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.40780		13.32950			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.41230		13.33460			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.41970		13.34320			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.42410		13.34830			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.42850		13.35340			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			13.43300		13.35850			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			13.43450		13.36030			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.44330		13.37050			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.45020		13.37720			0.0000	727,655,820.00	54,100	473,397
\$ / R On 25/09/2018 Foreign Exchange Future			13.46390		13.39080			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.46910		13.39580			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.47600		13.40260			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.49310		13.41960			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.50170		13.42820			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.51030		13.43690			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.51540		13.44210			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.52230		13.44900			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			13.52570		13.45240			0.0000	0.00	0	3,442

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 Future			13.52740		13.45420			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.53430		13.46110			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.54800		13.47490			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.55310		13.48000			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.57560		13.50220			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.57740		13.50390			0.0000	0.00	0	3,197
\$ / R	On	11/12/2018	Foreign Exchange Future			13.59640		13.52270			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.60160		13.52780			0.0000	44,749,264.00	3,290	63,994
\$ / R	On	21/12/2018	Foreign Exchange Future			13.61370		13.53970			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.63100		13.55680			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.63450		13.56020			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.66220		13.58750			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.68300		13.60800			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.68470		13.60970			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.70720		13.63190			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.73310		13.65760			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.76410		13.68840			0.0000	688,205.00	50	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.77960		13.70380			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.78300		13.70730			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.78990		13.71410			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.83820		13.76210			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.89190		13.81520			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.89710		13.82030			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.91620		13.83910			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.94050		13.86310			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.94570		13.86820			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.94920		13.87170			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.99780		13.91960			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.99960		13.92130			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.05230		13.97380			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.05800		13.97940			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.08430		14.00560			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.11050		14.03180			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.11430		14.03550			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.16870		14.08980			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.22320		14.14410			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.22880		14.14970			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.24950		14.17030			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.28320		14.20390			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.28700		14.20770			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.34140		14.26190			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.39960		14.31990			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.45780		14.37790			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.50850		14.42840			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.57230		14.49200			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.59110		14.51070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.67750		14.59680			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.77880		14.69820			0.0000	0.00	0	0
Total \$ / R Future												773,093,289.00	57,440	682,865
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,302.64870	1,228.499	25.52	0.9983	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			0.24870	0.199	25.52	0.0017	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			210.88790	155.184	15.62	0.5930	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			61.88790	83.684	15.62	0.4070	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			73.76530	99.154	15.41	0.4604	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			182.76530	130.654	15.41	0.5396	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			271.96210	210.142	16.04	0.6897	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			42.96210	58.642	16.04	0.3103	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			202.77010	260.255	16.46	0.7681	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			61.77010	41.755	16.46	0.2319	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			74.15240	50.806	16.24	0.2718	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			175.15240	229.306	16.24	0.7282	0.00	0	350
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			22.06170	14.682	17.34	0.0865	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			426.36170	498.082	17.34	0.9135	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			239.01480	299.094	16.43	0.7742	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			64.71480	45.694	16.43	0.2258	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			119.28970	159.410	15.63	0.5694	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			144.98970	106.010	15.63	0.4306	0.00	0	20,000
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			296.04720	238.870	15.45	0.6513	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			65.54720	86.670	15.45	0.3487	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			107.23870	80.822	15.08	0.3042	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			231.83870	283.122	15.08	0.6958	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			1.46590	1.742	20.78	0.0082	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,758.26590	1,682.042	20.78	0.9918	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			132.41970	101.244	14.50	0.3313	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			245.61970	290.944	14.50	0.6687	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			402.33800	346.791	15.88	0.6550	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			100.63800	120.891	15.88	0.3450	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,222.11640	3,146.280	27.84	0.9985	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.41640	0.380	27.84	0.0015	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,702.09520	2,626.327	24.24	0.9982	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.39520	0.427	24.24	0.0018	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			415.41480	473.108	14.40	0.8176	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			67.11480	49.008	14.40	0.1824	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			521.27340	459.811	16.38	0.7424	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			69.57340	83.911	16.38	0.2576	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			10.43190	8.981	15.90	0.0386	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			893.83190	967.481	15.90	0.9614	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			274.04180	230.704	15.04	0.4964	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			192.54180	223.704	15.04	0.5036	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			196.44310	228.410	15.02	0.5106	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			267.94310	225.410	15.02	0.4894	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			384.58740	435.509	14.64	0.7389	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			114.28740	91.010	14.64	0.2611	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			283.84810	239.868	15.09	0.5020	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			194.14810	224.368	15.09	0.4980	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			210.14660	175.706	14.93	0.4124	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			61.79920	46.723	14.40	0.1577	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			250.44660	290.206	14.93	0.5876	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			616.25220	554.644	16.49	0.7570	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			76.55220	89.144	16.49	0.2430	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			534.39560	475.773	16.18	0.7107	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			94.69560	110.273	16.18	0.2893	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			522.09920	581.223	14.40	0.8423	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			217.19010	184.493	14.90	0.4004	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			287.69010	327.793	14.90	0.5996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			17.54240	20.064	18.74	0.0576	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,500.34240	1,429.864	18.74	0.9424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			17.17290	19.640	18.76	0.0565	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,509.97290	1,439.440	18.76	0.9435	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			17.91950	20.498	18.73	0.0587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,490.71950	1,420.298	18.73	0.9413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			596.93920	655.915	14.32	0.8380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			69.73920	55.715	14.32	0.1620	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,377.47580	2,450.403	19.54	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.27580	0.203	19.54	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,772.41910	1,700.761	19.17	0.9666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			9.61910	10.961	19.17	0.0334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			900.86900	969.829	14.94	0.9339	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			23.66900	19.629	14.94	0.0661	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,763.99620	2,691.019	20.70	0.9957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.19620	1.219	20.70	0.0043	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,594.38780	2,521.568	20.44	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			1.58780	1.768	20.44	0.0061	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,664.16540	2,591.317	20.55	0.9947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.36540	1.517	20.55	0.0053	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			514.54190	569.367	14.45	0.7881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			97.34190	79.167	14.45	0.2119	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			439.85130	390.087	15.59	0.6026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			167.05130	190.287	15.59	0.3974	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			145.13700	165.525	15.81	0.3567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			497.93700	445.325	15.81	0.6433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			800.39800	867.489	14.70	0.9115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			33.19800	27.288	14.70	0.0885	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			274.59430	311.586	14.92	0.5639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			257.39430	221.386	14.92	0.4361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,704.05280	2,631.190	20.61	0.9951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			1.25280	1.390	20.61	0.0049	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			764.61120	830.879	14.61	0.9020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			37.41120	30.679	14.61	0.0980	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			330.85560	372.938	14.79	0.6296	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			203.65560	172.738	14.79	0.3704	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,913.98760	2,840.982	21.56	0.9959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.18760	1.182	21.56	0.0041	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,644.03270	3,571.009	25.96	0.9965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.23270	1.209	25.96	0.0035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,878.30090	1,951.119	17.86	0.9963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.10090	0.919	17.86	0.0037	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,530.12850	1,602.806	16.69	0.9898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			2.92850	2.606	16.69	0.0102	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,629.41270	1,702.137	17.02	0.9924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			2.21270	1.937	17.02	0.0076	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,679.12380	1,751.870	17.19	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			1.92380	1.669	17.19	0.0066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,778.65480	1,851.439	17.53	0.9951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.45480	1.239	17.53	0.0049	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			227.16450	193.932	14.85	0.4001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			304.36450	344.132	14.85	0.5999	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,898.24130	1,971.065	17.93	0.9965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			1.04130	0.865	17.93	0.0035	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			53.57350	43.206	14.33	0.1319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			660.77350	723.406	14.33	0.8681	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,381.66330	1,454.256	16.18	0.9845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			4.46330	4.056	16.18	0.0155	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			59.27230	46.967	14.27	0.1417	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			636.47230	697.167	14.27	0.8583	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			10.41350	8.933	15.51	0.0324	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,137.61350	1,209.133	15.51	0.9676	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,089.54170	1,160.699	15.40	0.9624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			12.34170	10.499	15.40	0.0376	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			919.42280	988.666	14.99	0.9374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			22.22280	18.466	14.99	0.0626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			738.06650	803.664	14.54	0.8942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			40.86650	33.463	14.54	0.1058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			339.17260	295.424	15.16	0.5194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			216.37260	245.624	15.16	0.4806	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,013.30230	1,083.739	15.22	0.9527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			16.10230	13.539	15.22	0.0473	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			109.03390	89.231	14.50	0.2317	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			486.23390	539.431	14.50	0.7683	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,480.56990	1,553.221	16.52	0.9883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			3.36990	3.021	16.52	0.0117	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,207.20000	5,280.200	27.52	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	27.52	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			827.51490	895.170	14.76	0.9182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			30.31490	24.970	14.76	0.0818	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			181.68320	153.072	14.73	0.3411	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			358.88320	403.272	14.73	0.6589	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			347.48740	390.955	14.75	0.6472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			190.28740	160.755	14.75	0.3528	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			405.04010	357.186	15.44	0.5758	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			182.24010	207.386	15.44	0.4242	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			573.82710	631.722	14.36	0.8251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			76.62710	61.522	14.36	0.1749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,635.80490	1,564.651	18.96	0.9560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			13.00490	14.851	18.96	0.0440	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,347.09760	1,277.308	18.39	0.9235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			24.29760	27.508	18.39	0.0765	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			994.38930	1,064.616	15.17	0.9499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			17.18930	14.416	15.17	0.0501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,384.00270	3,310.985	24.39	0.9964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1.20270	1.185	24.39	0.0036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			419.54360	468.450	14.61	0.7155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			142.34360	118.250	14.61	0.2845	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			89.50320	102.170	16.57	0.2411	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			712.30320	651.970	16.57	0.7589	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			884.63350	820.457	17.11	0.8236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			61.83350	70.657	17.11	0.1764	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			446.95410	396.822	15.61	0.6078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			164.15410	187.022	15.61	0.3922	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			56.31320	64.323	17.24	0.1627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			929.11320	864.123	17.24	0.8373	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,701.33700	2,628.495	19.95	0.9924	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			2.13700	2.396	19.95	0.0076	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,856.63260	2,783.397	20.36	0.9924	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			2.43260	2.497	20.36	0.0076	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			529.38620	582.289	14.66	0.7500	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			133.58620	113.189	14.66	0.2500	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			555.66640	504.463	16.03	0.6371	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			171.46640	193.563	16.03	0.3629	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			570.51270	518.707	16.08	0.6457	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			166.31270	187.807	16.08	0.3543	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,406.34190	3,333.048	23.08	0.9941	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.14190	2.148	23.08	0.0059	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			75.76110	63.402	14.37	0.1570	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			718.36110	779.402	14.37	0.8430	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			397.22230	356.910	15.33	0.4948	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			306.82230	340.010	15.33	0.5052	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			316.18580	283.218	15.09	0.4192	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			394.38580	434.918	15.09	0.5808	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	22/10/2018	Foreign Exchange Option	13.20	Call		489.94210	535.529	14.88	0.6474	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		253.04210	225.230	14.88	0.3526	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		751.01900	697.503	16.35	0.6712	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		187.91900	207.803	16.35	0.3288	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,157.30360	1,095.562	17.44	0.7949	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		109.40360	120.962	17.44	0.2051	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,670.53560	1,603.805	18.49	0.8820	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		59.53560	66.105	18.49	0.1180	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		641.45690	693.339	14.70	0.7249	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		189.05690	167.639	14.70	0.2751	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		708.44150	657.529	16.19	0.6332	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		230.84150	253.229	16.19	0.3668	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		615.03230	567.276	15.91	0.5890	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		267.43230	292.975	15.91	0.4110	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,573.28920	3,500.369	21.07	0.9869	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		5.68920	6.069	21.07	0.0131	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,029.33390	2,957.486	20.71	0.9734	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		11.73390	13.186	20.71	0.0266	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		130.76160	115.202	14.52	0.2081	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		774.96160	832.602	14.52	0.7919	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,357.57180	3,285.202	20.73	0.9806	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		8.67180	9.502	20.73	0.0194	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		17.48430	16.865	15.21	0.0400	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,578.58430	1,651.165	15.21	0.9600	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		263.40690	287.791	15.99	0.3967	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		662.30690	613.491	15.99	0.6033	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,486.00670	1,422.363	18.00	0.8289	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		100.90670	110.363	18.00	0.1711	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		16.12790	14.691	15.84	0.0324	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,826.12790	1,897.791	15.84	0.9676	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,654.28500	2,727.008	18.39	0.9913	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		4.28500	3.908	18.39	0.0087	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		301.07840	272.678	14.97	0.3606	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		561.07840	605.778	14.97	0.6394	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		436.83290	401.142	15.22	0.4430	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		479.03290	516.742	15.22	0.5570	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		846.71220	794.667	16.35	0.6376	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		270.61220	292.067	16.35	0.3624	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,816.15840	3,746.584	21.32	0.9761	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		10.05840	13.984	21.32	0.0239	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,217.11000	3,147.974	20.68	0.9585	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		21.01000	25.374	20.68	0.0415	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		731.70050	782.177	14.64	0.7163	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		227.80050	204.777	14.64	0.2837	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		647.87230	601.627	15.80	0.5557	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		351.77230	379.027	15.80	0.4443	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	11/12/2018	Foreign Exchange Option	13.65	Put			561.43310	519.012	15.47	0.4993	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			434.13310	465.412	15.47	0.5007	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,238.83580	2,171.193	19.12	0.8895	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			71.53580	77.593	19.12	0.1105	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			796.81000	847.764	14.58	0.7267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			229.01000	206.164	14.58	0.2733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,482.55710	2,413.918	19.52	0.9065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			60.35710	65.518	19.52	0.0935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			128.19490	138.452	18.16	0.1826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,680.39490	1,616.852	18.16	0.8174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			127.06210	137.236	18.18	0.1812	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,689.26210	1,625.636	18.18	0.8188	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			129.33830	139.678	18.15	0.1840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,671.53830	1,608.078	18.15	0.8160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,086.96210	1,030.530	16.86	0.6941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			234.76210	252.130	16.86	0.3059	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			0.00000	854.411	14.56	0.7298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			0.00000	202.812	14.56	0.2702	101,405.75	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			0.00000	1,007.143	16.80	0.6874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			0.00000	258.743	16.80	0.3126	129,371.45	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,350.46430	1,290.088	17.48	0.7576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			178.26430	191.688	17.48	0.2424	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,340.02570	1,405.575	14.09	0.9025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			62.22570	53.974	14.09	0.0975	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			420.41400	450.711	15.60	0.4841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			602.61400	559.111	15.60	0.5159	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,530.08540	2,461.254	19.60	0.9100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			57.88540	62.854	19.60	0.0900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,383.54240	1,451.625	14.20	0.9091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			55.74240	50.025	14.20	0.0909	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			424.06500	454.598	15.58	0.4872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			596.26500	552.998	15.58	0.5128	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,618.63050	1,555.682	18.05	0.8074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			136.43050	147.282	18.05	0.1926	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,042.37820	1,976.028	18.79	0.8659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			90.17820	97.628	18.79	0.1341	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,060.82440	1,994.357	18.82	0.8679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			88.62440	95.957	18.82	0.1321	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,047.37060	991.650	16.76	0.6829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			245.17060	263.250	16.76	0.3171	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			991.82440	1,049.978	14.36	0.8072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			144.02440	128.378	14.36	0.1928	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			392.26200	420.714	15.75	0.4598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			654.46200	609.114	15.75	0.5402	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			527.33800	565.128	15.20	0.5673	282,564.20	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			449.53800	413.528	15.20	0.4327	0.00	0	4,080

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	15.70	Put			2,246.79000	2,179.255	19.13	0.8868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			74.59000	80.854	19.13	0.1132	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			647.87990	602.758	15.73	0.5372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			395.67990	424.358	15.73	0.4628	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,475.60680	1,544.562	14.43	0.9210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			47.80680	42.962	14.43	0.0790	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,742.67810	1,678.575	18.27	0.8270	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			120.47810	130.175	18.27	0.1730	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,218.73180	2,151.345	19.09	0.8841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			76.53180	82.945	19.09	0.1159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,550.03370	1,619.602	14.61	0.9295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			42.23370	38.002	14.61	0.0705	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			643.27850	687.269	14.91	0.6430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			335.47850	305.669	14.91	0.3570	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,283.07850	1,223.597	17.32	0.7430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			190.87850	205.197	17.32	0.2570	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,393.03800	1,332.130	17.57	0.7663	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			170.83800	183.730	17.57	0.2337	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,266.37810	1,207.131	17.28	0.7392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			194.17810	208.731	17.28	0.2608	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,274.72200	1,215.354	17.30	0.7411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			192.52200	206.954	17.30	0.2589	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,135.07650	1,077.830	16.98	0.7070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			222.87650	239.430	16.98	0.2930	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			893.96410	841.631	16.39	0.6347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			291.76410	313.231	16.39	0.3653	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,568.73910	1,638.450	14.65	0.9315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			40.93910	36.851	14.65	0.0685	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			940.14630	996.869	14.41	0.7883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			162.34630	145.269	14.41	0.2117	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,662.80850	1,733.170	14.88	0.9408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			35.00850	31.570	14.88	0.0592	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			711.13780	758.372	14.75	0.6822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			283.33780	256.772	14.75	0.3178	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,805.41170	1,876.579	15.21	0.9525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			27.61170	24.979	15.21	0.0475	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			476.71710	439.385	15.26	0.4490	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			504.51710	540.985	15.26	0.5510	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,470.50320	1,408.696	17.75	0.7813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			158.30320	170.296	17.75	0.2187	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,029.66230	1,088.802	14.33	0.8201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			131.86230	117.202	14.33	0.1799	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			798.96190	749.132	16.14	0.6003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			326.76190	350.732	16.14	0.3997	0.00	0	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			349.31430	318.688	14.95	0.3669	0.00	0	37,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			627.11430	670.288	14.95	0.6331	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,609.85290	1,546.989	18.04	0.8059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			137.65290	148.589	18.04	0.1941	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,229.62070	1,293.206	14.17	0.8776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			81.82070	71.606	14.17	0.1224	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			763.51050	714.700	16.05	0.5865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			341.31050	366.300	16.05	0.4135	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			661.07240	615.500	15.77	0.5432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			388.87240	417.100	15.77	0.4568	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			243.81730	219.917	14.63	0.2858	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			771.61730	821.517	14.63	0.7142	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			326.43540	297.165	14.88	0.3504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			654.23540	698.765	14.88	0.6496	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,513.97580	1,451.698	17.84	0.7892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			151.77580	163.298	17.84	0.2108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			103.68380	91.441	14.25	0.1484	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,131.48380	1,193.041	14.25	0.8516	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,910.95530	1,982.604	15.46	0.9597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			23.15530	21.004	15.46	0.0403	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,733.37830	3,663.439	21.70	0.9625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			21.17830	25.039	21.70	0.0375	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			620.02950	661.903	14.99	0.6184	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			380.32950	348.203	14.99	0.3816	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,317.84380	1,258.210	17.34	0.7420	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			197.54380	211.910	17.34	0.2580	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			333.73720	304.255	14.86	0.3495	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			673.43720	717.955	14.86	0.6505	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,393.75020	1,333.152	17.51	0.7579	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			183.45020	196.852	17.51	0.2421	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,411.84000	3,340.528	20.88	0.9430	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			38.64000	41.528	20.88	0.0570	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			816.04730	864.795	14.51	0.7137	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			259.24730	233.795	14.51	0.2863	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			968.87490	915.876	16.40	0.6397	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			305.67490	326.876	16.40	0.3603	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			673.11910	627.821	15.64	0.5302	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			429.91910	458.821	15.64	0.4698	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,049.53850	3,977.595	22.08	0.9607	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			26.33850	28.595	22.08	0.0393	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			224.82570	202.534	14.41	0.2574	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			885.02570	937.034	14.41	0.7426	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			168.04530	150.682	14.26	0.1985	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,095.54530	1,152.882	14.26	0.8015	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			267.29870	242.745	14.44	0.2740	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			925.29870	975.745	14.44	0.7260	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,103.88040	1,049.399	16.55	0.6457	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			333.58040	354.099	16.55	0.3543	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			215.01670	194.655	14.33	0.2330	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,034.71670	1,089.355	14.33	0.7670	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			896.99680	945.267	14.47	0.7126	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			287.29680	260.567	14.47	0.2874	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,691.45320	1,630.143	17.74	0.7562	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			223.35320	237.343	17.74	0.2438	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			967.68520	1,016.890	14.51	0.7123	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			310.08520	283.790	14.51	0.2877	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,221.61390	1,165.908	16.71	0.6493	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			359.21390	379.008	16.71	0.3507	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			250.22500	228.344	14.39	0.2464	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,077.82500	1,131.444	14.39	0.7536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,946.67670	2,016.568	14.18	0.9262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			58.27670	52.468	14.18	0.0738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,717.36920	1,784.183	14.15	0.8949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			88.96920	80.083	14.15	0.1051	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,222.40790	2,294.820	14.21	0.9533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			34.00790	30.720	14.21	0.0467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,364.56520	3,440.109	16.21	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.16520	6.009	16.21	0.0098	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			527.69560	555.795	15.94	0.4589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			889.29560	841.695	15.94	0.5411	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,196.46290	1,142.167	16.61	0.6281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			404.86290	426.267	16.61	0.3719	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,169.99190	1,224.610	14.36	0.7680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			241.59190	220.510	14.36	0.2320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			529.42720	493.469	15.09	0.3993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			767.82720	807.569	15.09	0.6007	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,576.61890	1,516.941	17.41	0.7074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			305.01890	321.041	17.41	0.2926	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,775.26390	1,714.967	17.79	0.7408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			263.66390	279.067	17.79	0.2592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,000.96040	2,071.439	14.18	0.9323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			52.56040	47.339	14.18	0.0677	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,987.36740	1,925.062	18.10	0.7727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			225.76740	239.162	18.10	0.2273	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,063.49650	1,011.981	16.33	0.5934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			451.89650	476.081	16.33	0.4066	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			635.94410	669.336	15.48	0.5274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			697.54410	655.236	15.48	0.4726	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,381.47810	1,440.967	14.16	0.8287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			163.07810	146.867	14.16	0.1713	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			593.90260	625.285	15.65	0.5017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			765.50260	721.185	15.65	0.4983	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			763.04620	802.583	15.10	0.5982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			534.64620	498.483	15.10	0.4018	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			243.17150	257.493	17.95	0.2421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,884.77150	1,823.393	17.95	0.7579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			246.21120	260.694	17.93	0.2447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,867.81120	1,806.594	17.93	0.7553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,065.19720	2,002.236	18.21	0.7833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			213.59720	226.336	18.21	0.2167	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			244.68470	259.088	17.94	0.2434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,876.28470	1,814.988	17.94	0.7566	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			116.17810	104.212	14.10	0.1284	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,609.97810	1,673.812	14.10	0.8716	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,345.84330	1,289.828	16.91	0.6532	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			383.14330	402.828	16.91	0.3468	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			331.54560	306.354	14.56	0.2874	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,038.84560	1,089.354	14.56	0.7126	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			354.18000	326.765	14.58	0.2987	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,018.28000	1,066.665	14.58	0.7013	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			578.90200	541.606	15.13	0.3966	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			851.00200	889.806	15.13	0.6034	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,483.02110	1,425.720	17.06	0.6584	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			405.12110	423.919	17.06	0.3416	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			324.21980	299.705	14.52	0.2687	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,166.31980	1,217.905	14.52	0.7313	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,115.34900	1,165.634	14.57	0.7141	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			353.24900	327.433	14.57	0.2859	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,188.84040	1,239.861	14.63	0.7155	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			373.64040	347.962	14.63	0.2845	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,619.81210	1,561.897	17.24	0.6631	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			425.01210	443.797	17.24	0.3369	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			429.51820	400.422	14.72	0.3135	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,104.71820	1,152.322	14.72	0.6865	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			129.91330	117.686	13.90	0.1277	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,810.21330	1,874.786	13.90	0.8723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,158.82000	3,236.785	13.77	0.9839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.72000	10.585	13.77	0.0161	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,723.40410	1,786.691	14.06	0.8485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			164.30410	150.491	14.06	0.1515	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,292.46710	1,239.558	16.58	0.5904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			0.00000	623.429	16.37	0.4363	18,702.87	30	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			612.08990	639.180	16.30	0.4449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,142.98990	1,092.980	16.30	0.5551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			744.43530	777.243	15.78	0.5165	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			609.04220	635.998	16.32	0.4432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,149.94220	1,099.798	16.32	0.5568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			615.15390	642.378	16.29	0.4467	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,136.05390	1,086.178	16.29	0.5533	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			0.00000	1,127.229	16.37	0.5637	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			346.44910	362.383	17.90	0.2775	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			782.91790	817.353	15.65	0.5359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			823.81790	781.153	15.65	0.4641	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,115.74020	2,054.109	17.98	0.7304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			334.84020	350.309	17.98	0.2696	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			885.33530	841.043	15.78	0.4835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			374.95850	349.018	14.63	0.2797	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,370.72820	2,307.270	18.33	0.7618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			289.82820	303.470	18.33	0.2382	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			802.94850	838.241	15.59	0.5458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			793.84850	752.041	15.59	0.4542	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,057.34910	1,996.183	17.90	0.7225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			306.95030	321.293	18.19	0.2503	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,080.79680	1,126.201	14.83	0.6674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			481.69680	450.001	14.83	0.3326	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,472.22940	1,416.582	16.92	0.6276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			491.32940	512.782	16.92	0.3724	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,234.05850	1,285.218	14.63	0.7203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			551.56710	575.758	16.58	0.4096	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			433.01440	404.704	14.73	0.3099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,142.11440	1,190.904	14.73	0.6901	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,384.87620	1,439.624	14.49	0.7650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			295.77620	273.424	14.49	0.2350	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,267.85030	2,205.093	18.19	0.7497	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			390.28920	364.634	14.67	0.2829	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,253.38920	1,305.134	14.67	0.7171	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,746.86200	1,688.265	17.39	0.6679	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			439.96200	458.766	17.39	0.3321	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			467.68060	437.838	14.78	0.3198	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,145.88060	1,193.538	14.78	0.6802	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,819.08990	2,753.204	18.84	0.7964	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			250.78990	262.404	18.84	0.2036	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,015.24250	1,056.788	15.08	0.6278	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			593.54250	557.588	15.08	0.3722	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			408.11930	382.428	14.71	0.2806	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,327.71930	1,380.228	14.71	0.7194	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,880.02190	1,821.325	17.52	0.6707	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			459.62190	479.126	17.52	0.3293	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			505.88980	475.291	14.85	0.3253	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,187.18980	1,234.891	14.85	0.6747	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,022.24040	1,964.022	17.73	0.6747	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			476.04040	496.322	17.73	0.3253	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			425.54050	400.345	14.81	0.2787	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,399.34050	1,452.645	14.81	0.7213	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			544.86530	514.712	14.98	0.3299	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,234.26530	1,282.712	14.98	0.6701	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	15.87	Put			2,304.63140	2,244.591	18.11	0.7024	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			440.23140	458.891	18.11	0.2976	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,190.00020	1,234.481	15.16	0.6455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			624.40020	590.182	15.16	0.3545	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,271.96350	3,350.390	13.11	0.9787	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.36350	16.090	13.11	0.0213	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,769.64450	1,822.955	14.21	0.8087	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			264.04450	238.655	14.21	0.1913	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,185.01140	1,229.346	15.18	0.6437	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			629.41140	595.046	15.18	0.3563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,180.03730	1,224.225	15.19	0.6419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			634.43730	599.925	15.19	0.3581	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			441.73640	417.387	14.90	0.2764	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,473.53640	1,527.887	14.90	0.7236	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,147.16100	2,089.009	17.91	0.6753	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			498.96100	519.509	17.91	0.3247	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			578.88970	549.481	15.13	0.3323	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,284.38970	1,333.781	15.13	0.6677	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			619.88330	590.965	15.26	0.3377	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,319.68330	1,369.665	15.26	0.6623	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,546.37110	1,602.301	15.00	0.7260	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			456.57110	433.601	15.00	0.2740	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,295.90290	2,238.265	18.12	0.6786	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			515.70290	536.965	18.12	0.3214	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			469.16210	447.123	15.06	0.2716	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,613.26210	1,670.323	15.06	0.7284	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,420.14520	2,363.013	18.28	0.6798	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			534.24520	556.213	18.28	0.3202	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			656.87560	629.080	15.38	0.3404	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,366.57560	1,417.880	15.38	0.6596	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,985.19320	5,917.864	21.47	0.8917	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			155.49320	167.365	21.47	0.1083	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			599.75310	624.373	18.05	0.3479	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,239.45310	2,184.873	18.05	0.6521	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			597.72230	622.267	18.06	0.3469	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,247.42230	2,192.767	18.06	0.6531	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			601.79230	626.488	18.04	0.3488	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,231.49230	2,176.988	18.04	0.6512	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,559.10530	2,502.646	18.45	0.6813	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			553.00530	575.846	18.45	0.3187	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			481.43640	460.588	15.11	0.2689	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,685.33640	1,743.788	15.11	0.7311	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			693.39110	666.366	15.50	0.3429	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,411.09110	1,463.366	15.50	0.6571	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			728.31880	701.615	15.60	0.3454	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,450.21880	1,503.015	15.60	0.6546	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			762.55140	736.148	15.68	0.3472	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,492.45140	1,545.748	15.68	0.6528	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			796.60810	770.501	15.76	0.3487	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,534.50810	1,588.301	15.76	0.6513	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			828.54790	802.916	15.82	0.3508	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,566.94790	1,621.416	15.82	0.6492	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			863.29210	835.981	15.88	0.3513	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,615.29210	1,668.281	15.88	0.6487	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,734.21230	1,694.171	17.29	0.5180	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,081.81820	1,122.075	17.30	0.4809	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,741.11820	1,700.975	17.30	0.5191	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,078.73450	1,118.898	17.31	0.4798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,748.03450	1,707.798	17.31	0.5202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,084.91230	1,125.271	17.29	0.4820	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,877.14940	1,837.330	17.45	0.5261	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,103.94940	1,144.829	17.45	0.4739	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,206.85900	1,248.929	17.46	0.4908	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,858.65900	1,820.129	17.46	0.5092	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,203.73270	1,245.714	17.46	0.4898	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,865.53270	1,826.915	17.46	0.5102	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,209.98640	1,252.152	17.45	0.4917	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,851.78640	1,813.352	17.45	0.5083	0.00	0	0
Total \$ / R Option												532,044.27	1,530	3,138,373
Total \$ / R												773,625,333.27	58,970	3,821,238
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.45020		13.37720			0.0000	0.00	0	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.60160		13.52780			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.76410		13.68840			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.91620		13.83910			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	380
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			8,789.95770	10,033.503	16.60	0.2375	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			72,069.95770	66,013.503	16.60	0.7625	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			8,632.53610	9,853.054	16.63	0.2339	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			72,912.53610	66,833.054	16.63	0.7661	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			8,950.32120	10,216.982	16.57	0.2411	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			71,230.32120	65,196.982	16.57	0.7589	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			221,873.18310	215,134.448	19.09	0.8841	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			7,653.18310	8,294.448	19.09	0.1159	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,526.69360	12,458.007	18.35	0.1665	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			178,746.69360	172,298.007	18.35	0.8335	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,425.20090	12,349.303	18.37	0.1652	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			179,645.20090	173,189.303	18.37	0.8348	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,628.94390	12,567.924	18.33	0.1678	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			177,848.94390	171,407.924	18.33	0.8322	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.03	Call			53,429.92030	56,273.512	15.91	0.4633	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.03	Put			87,589.92030	82,863.512	15.91	0.5367	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.04	Call			53,098.48420	55,925.437	15.93	0.4611	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.04	Put			88,258.48420	83,515.437	15.93	0.5389	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.02	Call			53,763.03220	56,623.332	15.90	0.4655	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.02	Put			86,923.03220	82,213.332	15.90	0.5345	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			61,208.98910	63,917.963	16.30	0.4449	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			114,298.98910	109,297.963	16.30	0.5551	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			60,904.22470	63,599.807	16.32	0.4432	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			114,994.22470	109,979.807	16.32	0.5568	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			61,515.38900	64,237.808	16.29	0.4467	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			113,605.38900	108,617.808	16.29	0.5533	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	380
£ / R	On 17/09/2018	Foreign Exchange Future				17.34930		17.34870			0.0000	6,939,720.00	400	200,469
£ / R	On 28/09/2018	Foreign Exchange Future				17.38200		17.38120			0.0000	0.00	0	14
£ / R	On 14/12/2018	Foreign Exchange Future				17.61420		17.61410			0.0000	123,299.40	7	14,284
£ / R	On 18/03/2019	Foreign Exchange Future				17.91250		17.90910			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.19090		18.18760			0.0000	0.00	0	6,156
£ / R	On 16/09/2019	Foreign Exchange Future				18.50160		18.49540			0.0000	0.00	0	4,645
Total £ / R Future												7,063,019.40	407	230,500
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			75.46460	73.318	15.17	0.1629	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			976.76460	974.018	15.17	0.8371	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			74.10590	71.972	15.18	0.1604	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			985.40590	982.672	15.18	0.8396	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call			76.84560	74.686	15.16	0.1654	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put			968.14560	965.386	15.16	0.8346	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option		17.65	Call			259.08560	260.173	14.52	0.3994	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option		17.65	Put			527.88560	528.173	14.52	0.6006	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option		17.66	Call			255.66790	256.702	14.53	0.3955	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option		17.66	Put			534.46790	534.702	14.53	0.6045	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option		17.64	Call			262.53860	263.682	14.51	0.4034	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option		17.64	Put			521.33860	521.682	14.51	0.5966	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			404.25110	408.117	14.91	0.3910	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			910.15110	913.917	14.91	0.6090	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			401.04670	404.881	14.91	0.3887	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			916.94670	920.681	14.91	0.6113	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			407.47770	411.376	14.90	0.3934	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			903.37770	907.176	14.90	0.6066	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			674.75070	680.865	15.29	0.4523	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			1,065.65070	1,068.365	15.29	0.5477	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			671.07890	677.167	15.30	0.4505	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			1,071.97890	1,074.667	15.30	0.5495	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	18.29	Call			678.44550	684.586	15.28	0.4541	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,059.34550	1,062.086	15.28	0.5459	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			871.10110	879.579	16.05	0.4652	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,313.50110	1,318.679	16.05	0.5348	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			867.39850	875.855	16.05	0.4638	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,319.79850	1,324.955	16.05	0.5362	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			874.81100	883.309	16.04	0.4666	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,307.21100	1,312.409	16.04	0.5334	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,121.87660	1,136.194	16.48	0.4953	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,446.47660	1,454.594	16.48	0.5047	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,117.98230	1,132.276	16.48	0.4941	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,452.58230	1,460.676	16.48	0.5059	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,125.78300	1,140.124	16.48	0.4965	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,440.38300	1,448.524	16.48	0.5035	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												7,063,019.40	407	230,500
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12100		0.12000			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12130		0.12030			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12150		0.12060			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12367		0.12276			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12616		0.12522			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12851		0.12755			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			323.99250	357.650	31.31	0.5645	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			323.99250	257.650	31.31	0.4355	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			67.67950	91.634	38.01	0.1861	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,067.67950	991.634	38.01	0.8139	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			1,023.70420	1,106.177	24.60	0.9736	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			23.70420	6.177	24.60	0.0264	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			32.85270	25.589	23.93	0.0690	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			370.24600	421.563	26.01	0.5729	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			340.24600	291.563	26.01	0.4271	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			91.35620	104.401	28.08	0.2017	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			1,061.35620	974.401	28.08	0.7983	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,062.85270	1,155.589	23.93	0.9310	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			48.54800	54.738	18.75	0.1451	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			988.34800	904.238	18.75	0.8549	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			15.47850	16.338	24.26	0.0423	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,955.27850	1,865.838	24.26	0.9577	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			287.46180	328.191	15.41	0.6064	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			227.26180	177.691	15.41	0.3936	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			617.45870	662.724	15.84	0.6437	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			341.85870	295.424	15.84	0.3563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			263.98160	284.506	18.14	0.3406	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			988.38160	917.206	18.14	0.6594	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,315.71110	1,392.480	13.02	0.9404	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			40.11110	25.180	13.02	0.0596	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			988.53680	1,054.525	18.40	0.6630	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			466.43680	438.325	18.40	0.3370	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			541.76190	582.835	19.07	0.4494	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,019.66190	966.635	19.07	0.5506	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,668.06460	1,753.925	17.73	0.8556	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			145.96460	137.725	17.73	0.1444	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			734.55830	767.817	17.70	0.5044	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			979.05830	916.717	17.70	0.4956	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			450.35910	471.453	19.00	0.3440	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,694.85910	1,620.354	19.00	0.6560	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,175.86910	1,223.135	15.76	0.7070	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			420.36910	372.035	15.76	0.2930	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	07/09/2018	Foreign Exchange Future			15.61810		15.51790			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.62960		15.53040			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.64830		15.54940			0.0000	203,427.90	13	130,818
€ / R	On	25/09/2018	Foreign Exchange Future			15.67390		15.57480			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.93480		15.83420			0.0000	0.00	0	35,433
€ / R	On	18/03/2019	Foreign Exchange Future			16.25880		16.15410			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.56700		16.46020			0.0000	0.00	0	5,256
Total € / R Future												203,427.90	13	176,227
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			311.23600	249.205	13.90	0.4933	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			209.13600	247.305	13.90	0.5067	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			318.18880	257.914	13.81	0.4858	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			228.58880	267.514	13.81	0.5142	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			590.32850	513.203	14.63	0.6681	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,246.34430	1,153.000	16.20	0.8948	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			35.74430	41.300	16.20	0.1052	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			1.75500	1.519	24.94	0.0039	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			18.34030	20.981	16.82	0.0575	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,578.94030	1,482.681	16.82	0.9425	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,311.45700	1,408.032	15.35	0.9691	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			12.05700	9.732	15.35	0.0309	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			139.72850	161.503	14.63	0.3319	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,588.62210	1,492.276	16.84	0.9435	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			18.66500	21.393	16.80	0.0585	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,569.26500	1,473.093	16.80	0.9415	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			179.24480	207.119	14.29	0.4024	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	15.85	Put			479.84480	408.819	14.29	0.5976	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,012.35500	3,913.219	24.94	0.9961	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,080.76890	5,981.898	29.32	0.9995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.16890	0.199	29.32	0.0005	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,051.22870	2,149.661	17.38	0.9953	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1.82870	1.361	17.38	0.0047	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			18.02210	20.576	16.84	0.0565	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			665.26720	587.502	14.79	0.6779	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			150.06720	171.402	14.79	0.3221	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			99.27340	108.348	17.14	0.1379	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,155.07340	2,063.548	17.14	0.8621	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			98.42780	107.419	17.15	0.1369	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,164.22780	2,072.619	17.15	0.8631	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			100.12840	109.282	17.12	0.1389	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,145.92840	2,054.482	17.12	0.8611	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			738.09790	786.096	14.29	0.5506	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			713.99790	657.296	14.29	0.4494	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			641.62790	588.085	14.16	0.4205	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			795.72790	846.885	14.16	0.5795	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			733.81890	781.583	14.31	0.5484	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			719.71890	662.783	14.31	0.4516	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			729.56720	777.092	14.32	0.5462	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			725.46720	668.292	14.32	0.4538	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			734.80350	774.952	14.96	0.4750	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,144.60350	1,077.952	14.96	0.5250	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			731.45880	771.435	14.97	0.4734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,151.25880	1,084.435	14.97	0.5266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			738.16410	778.491	14.94	0.4767	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,137.96410	1,071.491	14.94	0.5233	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												203,427.90	13	467,083
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.98180		9.93390			0.0000	4,242,265.00	425	11,762
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.09760		10.04940			0.0000	4,059,235.20	402	11,822
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.22640		10.17680			0.0000	1,022,640.00	100	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.35070		10.30010			0.0000	0.00	0	4,929
Total AU\$ / R Future												9,324,140.20	927	29,023
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.44320	2.788	14.92	0.0161	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,178.54320	1,130.988	14.92	0.9839	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.37450	2.708	14.97	0.0156	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,188.47450	1,140.908	14.97	0.9844	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			2.30800	2.630	15.02	0.0152	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,198.40800	1,150.830	15.02	0.9848	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,461.62800	1,416.190	14.12	0.9336	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			21.87870	24.737	14.09	0.0688	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,442.47870	1,397.137	14.09	0.9312	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			21.44920	24.260	14.11	0.0676	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,452.04920	1,406.660	14.11	0.9324	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			21.02800	23.790	14.12	0.0664	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			483.23450	451.288	11.89	0.5373	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			296.56150	314.020	11.91	0.4587	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			489.76150	457.620	11.91	0.5413	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			303.54560	321.393	11.88	0.4668	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			476.74560	444.993	11.88	0.5332	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			300.03450	317.688	11.89	0.4627	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			955.76460	914.704	13.25	0.6717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			243.71370	253.163	13.27	0.3259	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			963.61370	922.463	13.27	0.6741	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			248.03270	257.669	13.24	0.3308	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			947.93270	906.969	13.24	0.6692	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			245.86460	255.404	13.25	0.3283	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												9,324,140.20	927	29,023
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.43450		10.40980			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.57370		10.54720			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			959.82260	983.578	12.02	0.9167	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			30.02260	29.078	12.02	0.0833	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			950.83640	974.552	12.02	0.9144	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			31.03640	30.052	12.02	0.0856	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			968.83550	992.629	12.02	0.9190	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			29.03550	28.129	12.02	0.0810	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			354.85470	366.896	13.30	0.4643	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			537.65470	523.196	13.30	0.5357	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			351.31730	363.263	13.32	0.4609	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			544.11730	529.563	13.32	0.5391	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			358.42270	370.563	13.28	0.4678	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			531.22270	516.863	13.28	0.5322	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			395.53430		405.08580			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000

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	17/09/2018	Foreign Exchange Future			13.56580		13.48980			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			13.82670		13.74930			0.0000	0.00	0	650
CHF / R	On	18/03/2019	Foreign Exchange Future			14.12260		14.04190			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.40570		14.32230			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,775
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			13.11520	13.195	17.61	0.0419	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,553.31520	1,477.395	17.61	0.9581	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			12.94830	13.018	17.66	0.0413	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,563.14830	1,487.218	17.66	0.9587	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			12.78420	12.844	17.71	0.0408	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,572.98420	1,497.044	17.71	0.9592	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			782.78170	833.969	14.46	0.7176	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			243.48170	217.269	14.46	0.2824	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			776.23270	827.164	14.46	0.7146	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			246.93270	220.464	14.46	0.2854	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			789.36330	840.807	14.46	0.7206	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			240.06330	214.107	14.46	0.2794	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			500.11680	525.288	15.50	0.4419	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			938.21680	882.688	15.50	0.5581	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			506.55220	532.102	15.48	0.4462	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			924.65220	869.502	15.48	0.5538	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			503.32650	528.685	15.49	0.4440	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			931.42650	876.085	15.49	0.5560	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			671.06630	699.813	15.85	0.4702	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,068.76630	1,014.113	15.85	0.5298	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			667.71610	696.308	15.86	0.4684	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,075.41610	1,020.608	15.86	0.5316	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			664.37770	692.821	15.87	0.4666	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,082.07770	1,027.121	15.87	0.5334	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,775
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96880		1.95740			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98860		1.97650			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.00970		1.99710			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02970		2.01660			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,745.50160	1,635.905	14.92	0.9416	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			16.44730	20.175	15.09	0.0500	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,842.44730	1,732.175	15.09	0.9500	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			13.87800	17.032	15.25	0.0428	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,939.87800	1,829.031	15.25	0.9572	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	17/09/2018	Foreign Exchange Option	2.13	Call			19.50160	23.905	14.92	0.0584	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			955.26250	1,043.083	12.28	0.7227	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			290.26250	257.083	12.28	0.2773	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			891.84220	976.131	12.32	0.6977	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			326.84220	290.131	12.32	0.3023	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,021.45690	1,112.674	12.24	0.7470	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			256.45690	226.674	12.24	0.2530	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			487.91310	524.203	13.61	0.3759	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,416.91310	1,327.204	13.61	0.6241	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			461.67070	495.980	13.68	0.3600	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,490.67070	1,398.980	13.68	0.6400	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			515.59110	553.943	13.53	0.3924	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,344.59110	1,256.943	13.53	0.6076	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,189.14500	1,256.824	13.42	0.6035	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			823.14500	759.824	13.42	0.3965	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,138.63970	1,205.483	13.47	0.5875	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			872.63970	808.483	13.47	0.4125	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,241.29190	1,309.851	13.37	0.6194	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			775.29190	712.851	13.37	0.3806	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			183.49840		167.72800			0.0000	0.00	0	25,000
Total CURRENCY CANDO CX05 Future												0.00	0	25,000
Total CURRENCY CANDO CX05												0.00	0	25,000
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10480		2.09180			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14520		2.13210			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18930		2.17560			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23140		2.21750			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			18.38690	18.753	18.38	0.0374	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,600.38690	2,470.753	18.38	0.9626	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			16.69920	17.051	18.63	0.0340	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,698.69920	2,569.051	18.63	0.9660	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			15.19450	15.538	18.89	0.0310	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,797.19450	2,667.538	18.89	0.9690	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			889.51360	968.071	13.11	0.6461	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			468.51360	416.071	13.11	0.3539	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			834.70340	909.671	13.15	0.6226	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			513.70340	457.671	13.15	0.3774	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			946.79680	1,028.915	13.06	0.6692	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			425.79680	376.915	13.06	0.3308	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	2.26	Call			626.85170	672.943	14.26	0.4090	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,470.85170	1,379.943	14.26	0.5910	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			688.90650	739.272	14.11	0.4392	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,332.90650	1,246.272	14.11	0.5608	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			657.17870	705.380	14.19	0.4239	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,401.17870	1,312.380	14.19	0.5761	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			776.84390	723.718	13.97	0.3486	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,497.36110	1,579.041	13.99	0.6379	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			822.36110	765.041	13.99	0.3621	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,444.35020	1,524.787	14.04	0.6240	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			869.35020	810.787	14.04	0.3760	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,551.84390	1,637.718	13.97	0.6514	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.71530		1.70590			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.73780		1.72840			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76150		1.75200			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78350		1.77370			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			41.26840	47.446	17.60	0.1023	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,482.26840	1,394.446	17.60	0.8977	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			35.29620	40.583	17.78	0.0890	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,576.29620	1,487.584	17.78	0.9110	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			48.23720	55.505	17.42	0.1174	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,389.23720	1,302.505	17.42	0.8826	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,772.01850	1,858.206	15.04	0.8955	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			88.01850	80.206	15.04	0.1045	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,683.04750	1,767.958	14.88	0.8842	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			99.04750	89.958	14.88	0.1158	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,595.28620	1,678.773	14.73	0.8718	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			111.28620	100.773	14.73	0.1282	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			697.63320	735.824	15.77	0.4725	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,077.63320	1,020.824	15.77	0.5275	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			663.68890	700.163	15.88	0.4552	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,143.68890	1,085.163	15.88	0.5448	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			733.27540	773.227	15.67	0.4903	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,013.27540	958.227	15.67	0.5097	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,079.60000	1,127.077	15.44	0.5653	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			942.60000	892.077	15.44	0.4347	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,037.08470	1,082.981	15.54	0.5496	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,000.08470	947.981	15.54	0.4504	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,123.75450	1,172.838	15.35	0.5811	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			886.75450	837.838	15.35	0.4189	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13300		0.13230			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13220		0.13140			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13170		0.13080			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13080		0.13020			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.64000		1.63500			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.66440		1.65930			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.69080		1.68550			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71580		1.71010			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.06810		9.00950			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.17310		9.11420			0.0000	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.29090		9.23070			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.40480		9.34420			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			5.10270	6.006	14.76	0.0349	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			915.60270	857.906	14.76	0.9651	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			4.94830	5.741	14.78	0.0335	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			925.44830	867.641	14.78	0.9665	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			4.79910	5.488	14.79	0.0322	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			935.29910	877.388	14.79	0.9678	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			366.93030	408.409	12.61	0.6543	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			182.73030	165.309	12.61	0.3457	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			361.13240	402.286	12.62	0.6487	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			186.93240	169.186	12.62	0.3513	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			372.78640	414.588	12.61	0.6599	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			178.58640	161.488	12.61	0.3401	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Put			570.04610	535.718	13.62	0.5777	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Call			266.99290	293.340	13.59	0.4298	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Put			556.29290	522.439	13.59	0.5702	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Call			263.85210	289.961	13.61	0.4261	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Put			563.15210	529.061	13.61	0.5739	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Call			260.74610	286.618	13.62	0.4223	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			278.43320	300.202	14.58	0.3708	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			854.23320	815.402	14.58	0.6292	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			275.95600	297.565	14.60	0.3682	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			861.75600	822.764	14.60	0.6318	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			280.93370	302.861	14.56	0.3735	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			846.73370	808.061	14.56	0.6265	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29500		1.29720			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30330		1.30730			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31290		1.31730			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32140		1.32630			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			728.00000	750.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			828.00000	850.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			628.00000	650.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			473.00000	433.000		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			373.00000	333.000		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			573.00000	533.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			227.00000	271.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			327.00000	371.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			127.00000	171.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			63.00000	14.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			37.00000	86.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			163.00000	114.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.28990		1.29690			0.0000	0.00	0	14
Total QUANTO £ / \$ Future												0.00	0	14

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$												0.00	0	14
QUANTO €On	17/09/2018	Foreign Exchange Future			1.16340		1.16240				0.0000	0.00	0	210
Total QUANTO € / \$ Future												0.00	0	210
Total QUANTO € / \$												0.00	0	210
R / ¥	On	23/08/2018	Foreign Exchange Future			8.26730	0.12066	8.33240			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			8.24710	0.12066	8.30990			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.12066	3,797.68740	4,403.405	16.40	0.9354	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.12066	121.68740	76.405	16.40	0.0646	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.12066	864.85810	1,087.642	16.06	0.4975	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.12066	1,488.85810	1,060.642	16.06	0.5025	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.12066	2,972.19930	2,402.048	17.53	0.7573	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.12066	348.19930	429.048	17.53	0.2427	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.12066	1,305.03060	918.391	16.03	0.4581	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.12066	981.03060	1,245.391	16.03	0.5419	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.12066	1,201.87030	1,537.565	15.98	0.6145	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.12066	1,025.87030	710.565	15.98	0.3855	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.12066	1,246.42040	873.917	16.02	0.4434	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.12066	1,022.42040	1,300.917	16.02	0.5566	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.12066	1,189.18100	830.912	16.01	0.4288	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.12066	1,065.18100	1,357.912	16.01	0.5712	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.12066	1,299.30540	1,530.924	15.79	0.5051	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.12066	1,798.30540	1,401.924	15.79	0.4949	0.00	0	25,000
Total R / ¥ Option												0.00	0	71,000
Total R / ¥												0.00	0	71,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.23010	0.12066	8.29170			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12066	566.30870	380.224	14.55	0.1806	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12066	3,749.30870	4,179.224	14.55	0.8194	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12066	542.10520	361.417	14.52	0.1738	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12066	3,825.10520	4,260.417	14.52	0.8262	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12066	591.28730	399.753	14.58	0.1876	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12066	3,674.28730	4,098.753	14.58	0.8124	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12066	2,516.68170	2,070.006	16.19	0.5650	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12066	1,299.68170	1,469.006	16.19	0.4350	0.00	0	0
Total R / ¥EN Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.87010		9.81480			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.00340		9.94710			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.14870		10.09150			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.28800		10.22830			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			94.71010	112.853	12.95	0.3884	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			279.91010	242.753	12.95	0.6116	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			91.88900	109.574	12.99	0.3798	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			287.08900	249.474	12.99	0.6202	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			97.60810	116.215	12.92	0.3971	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			272.80810	236.115	12.92	0.6029	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			658.14280	703.511	12.24	0.8261	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			81.04280	70.111	12.24	0.1739	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			650.34030	695.536	12.24	0.8222	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			83.24030	72.136	12.24	0.1778	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			665.98880	711.526	12.23	0.8299	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			78.88880	68.126	12.23	0.1701	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			313.41630	335.506	13.32	0.4491	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			561.91630	526.806	13.32	0.5509	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			310.08370	331.975	13.34	0.4456	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			568.58370	533.275	13.34	0.5544	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			316.78570	339.072	13.30	0.4527	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			555.28570	520.372	13.30	0.5473	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			606.51800	639.825	13.09	0.6131	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			388.21800	361.825	13.09	0.3869	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			616.76410	650.455	13.07	0.6195	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			378.46410	352.455	13.07	0.3805	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			611.62390	645.123	13.08	0.6163	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			383.32390	357.123	13.08	0.3837	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.49880		2.49960			0.0000	13,168,676.00	5,270	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.42010		2.42070			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.33360		2.33720			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.25530		2.25600			0.0000	0.00	0	0
Total TRY / R Future												13,168,676.00	5,270	5,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.43820	1.011	37.46	0.0100	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			861.83820	862.211	37.46	0.9900	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.34680	0.942	37.46	0.0094	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			871.74680	872.142	37.46	0.9906	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.53530	1.085	37.46	0.0107	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			851.93530	852.285	37.46	0.9893	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			10.22920	10.109	22.75	0.0732	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			559.52920	560.009	22.75	0.9268	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			9.62020	9.454	22.70	0.0693	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			568.92020	569.354	22.70	0.9307	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			10.87090	10.800	22.81	0.0773	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			550.17090	550.700	22.81	0.9227	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			41.58540	42.173	21.98	0.2034	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			434.38540	438.573	21.98	0.7966	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			40.16870	40.759	22.01	0.1978	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			442.96870	447.159	22.01	0.8022	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			43.04930	43.633	21.95	0.2092	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			425.84930	430.033	21.95	0.7908	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.36480	3.819	23.10	0.0228	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,277.36480	1,278.519	23.10	0.9772	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.24400	3.686	23.10	0.0221	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,287.24400	1,288.386	23.10	0.9779	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.49000	3.956	23.10	0.0236	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,267.49000	1,268.656	23.10	0.9764	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												13,168,676.00	5,270	5,270
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.31490		1.30570			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.27480		1.27080			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23530		1.23200			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19320		1.18530			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												802 852 552.50	64,057	1,180,104
Total Options												532 044.27	1,530	3,500,229
Grand Total:												803,384,596.77	65,587	4,680,333