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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/09/2018 Foreign Exchange Future			15.36580		15.43120			0.0000	4,609,740.00	300	0
\$ / R On 07/09/2018 Foreign Exchange Future			15.37640		15.43120			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			15.37650		15.44230			0.0000	0.00	0	0
\$ / R On 14/09/2018 Foreign Exchange Future			15.37860		15.44460			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			15.38510		15.45110			0.0000	501,477,334.50	32,595	456,546
\$ / R On 18/09/2018 Foreign Exchange Future			15.38720		15.45320			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			15.39360		15.37350			0.0000	4,618,080.00	300	300
\$ / R On 25/09/2018 Foreign Exchange Future			15.40210		15.46830			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			15.40420		15.47050			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			15.40840		15.47480			0.0000	0.00	0	2,673
\$ / R On 02/10/2018 Foreign Exchange Future			15.41690		15.48340			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			15.43820		15.50510			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			15.44460		15.56800			0.0000	30,889,200.00	2,000	2,000
\$ / R On 17/10/2018 Foreign Exchange Future			15.44890		15.51610			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			15.45970		15.52710			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			15.46610		15.53370			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			15.47470		15.54250			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			15.47900		15.54690			0.0000	0.00	0	4,847
\$ / R On 01/11/2018 Foreign Exchange Future			15.48120		15.54910			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			15.48330		15.55130			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			15.48980		15.55790			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	13/11/2018	Foreign Exchange Future			15.50700		15.57510			0.0000	0.00	0	70
\$ / R	On	15/11/2018	Foreign Exchange Future			15.51120		15.44000			0.0000	372,268.80	24	24
\$ / R	On	16/11/2018	Foreign Exchange Future			15.51330		15.58150			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			15.51960		15.58800			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			15.52810		15.59660			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			15.54070		15.60940			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			15.54280		15.61160			0.0000	0.00	0	7,449
\$ / R	On	05/12/2018	Foreign Exchange Future			15.55340		15.62230			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.56600		15.63510			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.57220		15.64140			0.0000	183,424,943.80	11,779	458,745
\$ / R	On	21/12/2018	Foreign Exchange Future			15.58670		15.65630			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.60750		15.67750			0.0000	0.00	0	3,387
\$ / R	On	02/01/2019	Foreign Exchange Future			15.61160		15.68180			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.64480		15.71580			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.66970		15.74130			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.67180		15.74340			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.69870		15.77100			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.72980		15.80280			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.76720		15.84130			0.0000	290,589,496.00	18,430	30,826
\$ / R	On	27/03/2019	Foreign Exchange Future			15.78590		15.86050			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.79000		15.86480			0.0000	0.00	0	400
\$ / R	On	02/04/2019	Foreign Exchange Future			15.79840		15.87340			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.85650		15.93340			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.92090		15.99980			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.92720		16.00620			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.95030		16.03010			0.0000	8,373,907.50	525	19,210
\$ / R	On	28/06/2019	Foreign Exchange Future			15.98050		16.06060			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.98700		16.06720			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.99130		16.07150			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			16.05160		16.13270			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			16.05370		16.13480			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			16.07960		16.16100			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			16.11620		16.19810			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			16.12270		16.20470			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			16.12910		16.21120			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			16.15420		16.23660			0.0000	48,462,600.00	3,000	15,184
\$ / R	On	30/09/2019	Foreign Exchange Future			16.18750		16.26990			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			16.19230		16.27460			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			16.26130		16.34350			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			16.33030		16.41240			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			16.33740		16.41950			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			16.36360		16.44570			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			16.40650		16.48850			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			16.41120		16.49320			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			16.48020		16.56210			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			16.55400		16.63580			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Future			16.58740		16.66900			0.0000	23,719,982.00	1,430	2,756
\$ / R	On	02/04/2020	Foreign Exchange Future			16.62780		16.70940			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.69210		16.77360			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.77300		16.85440			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.79680		16.87810			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.90630		16.98740			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			17.02250		17.10450			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,096,537,552.60</b>	<b>70,383</b>	<b>1,103,729</b>
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			2,001.20000	1,935.800	31.70	1.0000	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			0.00000	0.000	31.70	0.0000	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			0.00010	0.000	31.70	0.0000	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			1,991.20010	1,925.800	31.70	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			0.13140	0.000	58.17	0.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			2,111.33140	2,056.400	58.17	1.0000	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			0.28650	0.042	57.21	0.0004	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			1,531.48650	1,476.442	57.21	0.9996	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			2,341.30100	2,286.400	58.24	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			1,981.35380	1,926.400	58.13	1.0000	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	14.45	Put			3.85460	0.882	48.44	0.0069	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	14.45	Call			985.05460	927.281	48.44	0.9931	0.00	0	20,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			0.10100	0.000	58.24	0.0000	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			0.24640	0.020	58.01	0.0002	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			1,631.44640	1,576.420	58.01	0.9998	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			2,531.28230	2,476.400	58.30	1.0000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			0.08230	0.000	58.30	0.0000	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			0.15380	0.001	58.13	0.0000	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			1.23450	0.741	38.43	0.0030	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			2,143.53450	2,077.241	38.43	0.9970	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Put			22.35860	15.783	22.38	0.0693	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.65	Call			816.95860	744.383	22.38	0.9307	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Call			565.45460	494.207	24.05	0.7915	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	14.95	Put			70.85460	65.607	24.05	0.2085	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Call			371.50180	302.578	25.72	0.5947	0.00	0	0
\$ / R	On	14/09/2018	Foreign Exchange Option	15.25	Put			176.90180	173.978	25.72	0.4053	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			662.34390	589.020	22.98	0.8134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			71.24390	63.920	22.98	0.1866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			654.67650	581.348	23.03	0.8084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			73.57650	66.248	23.03	0.1916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			670.06340	596.749	22.93	0.8183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			68.96340	61.649	22.93	0.1817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			801.98820	831.232	29.56	0.8180	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			113.08820	76.332	29.56	0.1820	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,601.72960	2,535.447	34.80	0.9987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.62960	0.347	34.80	0.0013	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,451.13440	4,385.100	27.24	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		0.03440	0.000	27.24	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		2,491.94910	2,425.576	34.23	0.9982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		0.84910	0.476	34.23	0.0018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		157.14170	152.142	24.25	0.3436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		468.24170	397.242	24.25	0.6564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		2,951.33880	2,885.226	36.59	0.9995	0.00	0	3,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		0.23880	0.126	36.59	0.0005	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		2,841.42480	2,775.273	36.03	0.9993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		0.32480	0.173	36.03	0.0007	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		663.58100	686.765	28.61	0.7662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		144.68100	101.865	28.61	0.2338	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		719.60750	745.344	29.00	0.7890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		130.70750	90.444	29.00	0.2110	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		2,801.46300	2,735.295	35.82	0.9993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		0.36300	0.195	35.82	0.0007	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		5.19630	3.306	30.69	0.0115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		1,806.29630	1,738.406	30.69	0.9885	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		1,727.46030	1,659.218	30.28	0.9858	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		6.36030	4.118	30.28	0.0142	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		1,596.99270	1,646.112	31.50	0.9656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		28.09270	11.212	31.50	0.0344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		2,093.56180	2,026.577	32.18	0.9947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		2.46180	1.477	32.18	0.0053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		752.24540	779.406	29.22	0.8011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		123.34540	84.506	29.22	0.1989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		3,701.17900	3,635.100	33.23	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		0.07900	0.000	33.23	0.0000	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		2,202.94400	2,136.184	32.74	0.9961	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1.84400	1.084	32.74	0.0039	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		928.86700	960.988	29.87	0.8591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		89.96700	56.088	29.87	0.1409	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		2.10360	1.248	32.49	0.0045	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		2,153.20360	2,086.348	32.49	0.9955	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		3,951.15990	3,885.100	31.23	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		0.05990	0.000	31.23	0.0000	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		3,601.18840	3,535.101	34.03	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		0.08840	0.001	34.03	0.0000	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		3,451.20470	3,385.105	35.22	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		0.10470	0.005	35.22	0.0000	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		3,751.17470	3,685.100	32.83	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		0.07470	0.000	32.83	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		3,851.16690	3,785.100	32.03	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		0.06690	0.000	32.03	0.0000	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		3,151.24770	3,085.170	37.62	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		0.14770	0.070	37.62	0.0003	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		3,971.15860	3,905.100	31.07	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.05860	0.000	31.07	0.0000	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.50560	0.276	35.21	0.0010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			2,681.60560	2,615.375	35.21	0.9990	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.54050	2.183	31.46	0.0077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,954.64050	1,887.283	31.46	0.9923	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.54910	0.300	35.05	0.0011	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			2,651.64910	2,585.400	35.05	0.9989	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			0.13930	0.047	37.22	0.0002	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			3,201.23930	3,135.147	37.22	0.9998	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			3,551.19350	3,485.102	34.43	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.09350	0.002	34.43	0.0000	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,971.32580	2,905.219	36.69	0.9995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			0.22580	0.119	36.69	0.0005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,771.49450	2,705.312	35.67	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.39450	0.212	35.67	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			1.61550	0.941	33.00	0.0034	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			2,252.71550	2,186.041	33.00	0.9966	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			3,071.27030	3,005.188	37.21	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.17030	0.088	37.21	0.0003	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			0.94600	0.533	34.03	0.0020	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			2,452.04600	2,385.633	34.03	0.9980	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			2,571.78330	2,505.478	34.64	0.9986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			0.68330	0.378	34.64	0.0014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			7,281.10000	7,215.100	25.65	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	25.65	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,871.39870	2,805.259	36.18	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			0.29870	0.159	36.18	0.0006	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			3,051.28020	2,985.194	37.10	0.9996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			0.18020	0.094	37.10	0.0004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			2,232.80340	2,166.096	32.90	0.9964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			1.70340	0.996	32.90	0.0036	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			4.57560	2.880	30.95	0.0101	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,855.67560	1,787.980	30.95	0.9899	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			1,462.56570	1,392.553	28.23	0.9744	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			11.46570	7.453	28.23	0.0256	0.00	0	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			108.73960	101.918	23.61	0.2614	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			559.83960	487.018	23.61	0.7386	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			40.63830	34.027	22.26	0.1154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			791.73830	719.127	22.26	0.8846	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,218.72340	1,147.014	25.85	0.9582	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			17.62340	11.914	25.85	0.0418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,351.42230	1,394.607	30.73	0.9427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			42.52230	19.707	30.73	0.0573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			2,352.33770	2,285.809	33.51	0.9974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			1.23770	0.709	33.51	0.0026	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			16.14150	10.817	26.33	0.0378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			1,267.24150	1,195.917	26.33	0.9622	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			5.32980	3.398	30.64	0.0118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,796.42980	1,728.498	30.64	0.9882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			27.74950	19.751	23.46	0.0701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			978.84950	904.851	23.46	0.9299	0.00	0	500
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			118.99840	113.224	23.90	0.2710	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			572.19840	500.424	23.90	0.7290	0.00	0	7,500
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			0.00000	307.070	25.62	0.4779	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			0.00000	330.670	25.62	0.5221	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			811.13590	836.369	28.08	0.7422	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			189.43590	148.469	28.08	0.2578	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			53.86130	48.121	22.74	0.1172	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			1,044.36130	972.321	22.74	0.8828	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			11.61900	9.603	24.00	0.0271	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,706.41900	1,638.003	24.00	0.9729	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			1,259.99160	1,190.114	22.99	0.9211	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			35.19160	31.714	22.99	0.0789	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			957.80160	985.289	28.59	0.7650	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			182.60160	143.689	28.59	0.2350	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			68.78600	62.818	22.53	0.1409	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			1,003.58600	931.218	22.53	0.8591	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			2,478.49390	2,410.651	28.19	0.9936	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			3.69390	2.251	28.19	0.0064	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			11.98450	9.976	23.90	0.0282	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,686.78450	1,618.376	23.90	0.9718	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			1,427.88930	1,466.847	30.64	0.8669	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			102.68930	75.247	30.64	0.1331	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			4.23350	2.618	29.05	0.0066	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			2,727.63350	2,659.518	29.05	0.9934	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			15.89000	12.239	22.70	0.0282	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			2,010.99000	1,940.439	22.70	0.9718	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			0.00000	550.264	24.26	0.5216	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			0.00000	434.864	24.26	0.4784	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			16.61270	13.224	23.25	0.0279	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			2,182.71270	2,112.124	23.25	0.9721	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			47.44970	42.678	20.51	0.0810	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			1,574.54970	1,502.378	20.51	0.9190	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			2,344.81230	2,273.463	23.62	0.9730	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			17.71230	13.763	23.62	0.0270	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			138.76800	132.301	21.33	0.1913	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,182.46800	1,108.401	21.33	0.8087	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			343.25410	339.740	22.46	0.3593	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			825.75410	754.440	22.46	0.6407	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			2,565.49290	2,495.084	24.12	0.9720	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			18.59290	16.084	24.12	0.0280	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			58.27530	51.171	20.58	0.0870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			1,675.17530	1,600.171	20.58	0.9130	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			1,399.86110	1,326.022	20.93	0.8552	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			102.96110	97.022	20.93	0.1448	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			1,703.65710	1,729.769	28.17	0.7920	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			230.55710	188.769	28.17	0.2080	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,250.31490	1,268.149	26.59	0.7087	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			327.21490	277.148	26.59	0.2913	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			204.27980	197.959	21.52	0.2469	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			1,081.17980	1,006.959	21.52	0.7531	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			49.73120	43.484	21.07	0.0743	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,796.63120	1,722.484	21.07	0.9257	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			15.10840	13.099	24.75	0.0226	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,754.20840	2,684.299	24.75	0.9774	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			273.23450	267.380	21.94	0.2998	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			974.53450	900.681	21.94	0.7002	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			585.96870	586.418	23.68	0.4859	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			637.26870	569.718	23.68	0.5141	0.00	0	1,100
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			5.48350	4.336	27.32	0.0074	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,663.38350	3,594.136	27.32	0.9926	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,758.25370	1,683.285	20.74	0.9137	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			60.35370	53.486	20.74	0.0863	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,536.81070	1,557.994	27.26	0.7532	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			284.71070	237.794	27.26	0.2468	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			305.20270	300.851	21.68	0.3078	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,020.30270	947.851	21.68	0.6922	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			0.00000	590.122	23.13	0.4617	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			0.00000	661.322	23.13	0.5383	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			262.40660	256.602	21.34	0.2726	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			1,123.90660	1,049.902	21.34	0.7274	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			1,017.08370	945.019	21.73	0.6829	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			325.58370	321.719	21.73	0.3171	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			33.66180	30.044	22.20	0.0462	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			2,395.16180	2,323.344	22.20	0.9538	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,672.23770	1,596.827	20.38	0.8824	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			90.73770	83.527	20.38	0.1176	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			269.12690	263.358	21.36	0.2777	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			1,110.62690	1,036.658	21.36	0.7223	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			6.18660	4.801	27.23	0.0075	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,917.68660	3,848.101	27.23	0.9925	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,754.31970	4,685.328	30.51	0.9969	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			2.81970	2.028	30.51	0.0031	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			310.95100	306.478	21.45	0.3043	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			1,058.95100	986.078	21.45	0.6957	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			245.44220	238.588	21.01	0.2517	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			1,222.04220	1,146.688	21.01	0.7483	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			55.55260	50.577	21.03	0.0701	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			2,204.95260	2,131.277	21.03	0.9299	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,520.77280	1,444.795	20.40	0.8241	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			159.17280	151.995	20.40	0.1759	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			330.21320	324.182	21.22	0.3028	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			1,121.81320	1,046.982	21.22	0.6972	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,641.74190	2,570.104	21.78	0.9601	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			300.67620	255.039	27.45	0.2277	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,496.76960	1,512.601	25.97	0.6951	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			408.36960	355.401	25.97	0.3049	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			30.14190	27.304	21.78	0.0399	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			123.23410	116.661	20.19	0.1438	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,654.83410	1,579.461	20.19	0.8562	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			86.94030	79.790	20.42	0.1045	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,898.54030	1,822.590	20.42	0.8955	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			1,999.07620	2,022.239	27.45	0.7723	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			646.43700	643.842	22.62	0.4540	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			818.73700	747.242	22.62	0.5460	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			464.02580	460.509	21.57	0.3662	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			1,019.12580	946.509	21.57	0.6338	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			81.76460	75.438	20.34	0.0949	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			2,066.86460	1,991.438	20.34	0.9051	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			798.42150	800.133	23.05	0.5032	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			743.52150	676.133	23.05	0.4968	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,881.32850	1,804.925	20.12	0.8803	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			106.22850	98.925	20.12	0.1197	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,608.85240	1,533.630	20.09	0.8248	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			167.45240	161.430	20.09	0.1752	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,408.86990	1,423.265	25.14	0.6570	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			490.26990	435.465	25.14	0.3430	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,101.26180	1,109.651	24.11	0.5880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			602.66180	541.851	24.11	0.4120	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			905.94520	910.405	23.40	0.5335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			697.34520	632.605	23.40	0.4665	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			744.42990	745.690	22.77	0.4802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			795.82990	727.890	22.77	0.5198	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			2,375.93590	2,302.403	20.62	0.9342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			54.53590	50.203	20.62	0.0658	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,647.48900	1,572.409	20.03	0.8341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			156.08900	150.209	20.03	0.1659	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			945.09600	950.354	23.55	0.5452	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			676.49600	612.554	23.55	0.4548	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,639.71770	1,564.608	20.04	0.8323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			158.31770	152.408	20.04	0.1677	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			668.86550	668.994	22.46	0.4521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			850.26550	781.194	22.46	0.5479	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,570.76580	1,495.411	20.15	0.8154	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			179.36580	173.211	20.15	0.1846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,987.01760	1,910.411	20.12	0.8925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			95.61760	88.211	20.12	0.1075	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			2,120.48870	2,045.056	20.30	0.9089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			79.08870	72.856	20.30	0.0911	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			348.70020	343.712	20.90	0.3010	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			1,190.10020	1,115.912	20.90	0.6990	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,686.69370	1,611.742	19.96	0.8431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			145.29370	139.542	19.96	0.1569	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			212.97650	206.545	20.32	0.2102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			1,474.37650	1,398.745	20.32	0.7898	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,723.58400	2,651.935	21.05	0.9588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			32.18400	29.735	21.05	0.0412	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			204.87700	198.502	20.28	0.2042	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,496.27700	1,420.702	20.28	0.7958	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			312.54520	305.927	20.72	0.2783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			1,253.94520	1,178.127	20.72	0.7217	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			3,404.68260	3,334.021	22.43	0.9827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			13.28260	11.821	22.43	0.0173	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			2,022.35630	1,946.072	20.17	0.8970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			90.95630	83.872	20.17	0.1030	0.00	0	20
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,005.08330	1,011.552	23.77	0.5624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			646.48330	583.752	23.77	0.4376	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			3,454.20470	3,383.575	22.63	0.9834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			12.80470	11.375	22.63	0.0166	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			2,031.21980	1,955.016	20.18	0.8982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			89.81980	82.816	20.18	0.1018	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			437.69290	435.033	21.40	0.3499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			1,069.09290	997.234	21.40	0.6501	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			680.24730	680.531	22.51	0.4565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			841.64730	772.731	22.51	0.5435	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			691.71850	692.158	22.56	0.4608	69,215.83	100	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			833.11850	764.358	22.56	0.5392	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			199.59380	193.257	20.25	0.2002	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,510.99380	1,435.457	20.25	0.7998	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,982.71590	2,912.021	21.37	0.9714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			21.31590	19.821	21.37	0.0286	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,951.87410	1,874.936	20.08	0.8877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			100.47410	92.736	20.08	0.1123	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			2,256.39470	2,182.030	20.47	0.9233	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			64.99470	59.830	20.47	0.0767	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			811.13380	813.659	23.04	0.5032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			752.53380	685.859	23.04	0.4968	0.00	0	11,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			99.24110	91.586	20.09	0.1111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,960.64110	1,883.786	20.09	0.8889	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			3,553.30270	3,482.737	23.03	0.9847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			11.90270	10.537	23.03	0.0153	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			504.32590	502.387	21.73	0.3823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			995.72590	924.587	21.73	0.6177	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			792.71270	794.867	22.97	0.4970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			764.11270	697.067	22.97	0.5030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,632.62920	3,562.113	23.35	0.9857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			11.22920	9.913	23.35	0.0143	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,468.88730	2,395.934	20.74	0.9418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			47.48730	43.734	20.74	0.0582	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			285.36200	278.717	20.62	0.2607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			1,306.76200	1,230.917	20.62	0.7393	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			330.31960	323.748	20.79	0.2894	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			1,221.71960	1,145.948	20.79	0.7106	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			278.80570	272.165	20.60	0.2564	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			1,320.20570	1,244.366	20.60	0.7436	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			282.07050	275.430	20.61	0.2585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			1,313.47050	1,237.630	20.61	0.7415	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			229.80120	223.278	20.39	0.2225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			1,431.20120	1,355.479	20.39	0.7775	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			151.69440	145.877	20.00	0.1623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,663.09440	1,588.077	20.00	0.8377	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,652.46740	3,581.963	23.43	0.9860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			11.06740	9.763	23.43	0.0140	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,915.17260	2,844.261	21.29	0.9685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			23.77260	22.061	21.29	0.0315	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,751.69280	3,681.249	23.83	0.9871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			10.29280	9.049	23.83	0.0129	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			2,581.46000	2,509.131	20.88	0.9499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			40.06000	36.931	20.88	0.0501	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,900.63480	3,830.278	24.43	0.9886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			9.23480	8.078	24.43	0.0114	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			69.43940	63.932	20.41	0.0813	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			2,210.83940	2,136.132	20.41	0.9187	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			363.84230	360.191	21.00	0.3103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			1,165.24230	1,092.391	21.00	0.6897	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			3,031.09860	2,960.546	21.42	0.9734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			19.69860	18.346	21.42	0.0266	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			129.36530	119.817	19.84	0.1396	0.00	0	68,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,770.76530	1,692.017	19.84	0.8604	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			49.51640	45.594	20.71	0.0604	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			2,440.91640	2,367.794	20.71	0.9396	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			433.12360	430.418	21.38	0.3476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			1,074.52360	1,002.618	21.38	0.6524	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			3,276.01700	3,205.269	21.91	0.9807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			14.61700	13.069	21.91	0.0193	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			121.94420	112.828	19.89	0.1327	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		1,813.34420	1,735.028	19.89	0.8673	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		101.71790	93.897	20.07	0.1135	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,943.11790	1,866.097	20.07	0.8865	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		34.64790	31.984	21.00	0.0440	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		2,676.04790	2,604.184	21.00	0.9560	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		46.17440	42.530	20.76	0.0568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		2,487.57440	2,414.730	20.76	0.9432	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		384.55700	381.402	21.12	0.3219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		1,135.95700	1,063.602	21.12	0.6781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		15.98250	14.956	21.58	0.0221	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		3,157.38250	3,087.156	21.58	0.9779	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		4,009.93010	3,939.634	24.87	0.9896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		8.53010	7.434	24.87	0.0104	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		1,955.63190	1,977.749	26.78	0.7453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		357.03190	309.948	26.78	0.2547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		2,714.06460	2,642.373	21.04	0.9582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		32.66460	30.173	21.04	0.0418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		971.57320	977.366	23.65	0.5529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		662.97320	599.566	23.65	0.4471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,031.79100	960.277	21.57	0.6339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		470.39100	468.077	21.57	0.3661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,026.56640	955.101	21.59	0.6316	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		475.16640	472.901	21.59	0.3684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,037.04380	965.476	21.54	0.6362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		465.64380	463.276	21.54	0.3638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		700.88580	636.016	23.38	0.4685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		899.48580	903.816	23.38	0.5315	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,143.50350	1,152.723	24.25	0.5986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		584.90350	524.923	24.25	0.4014	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		1,228.11410	1,152.334	20.77	0.7129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		326.71410	320.133	20.77	0.2871	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		1,596.02800	1,613.661	25.74	0.6911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		437.42800	385.861	25.74	0.3089	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,171.99040	1,181.764	24.35	0.6055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		573.39040	513.964	24.35	0.3945	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,080.36790	1,088.344	24.04	0.5826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		611.76790	550.544	24.04	0.4174	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		1,757.20210	1,777.457	26.24	0.7169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		398.60210	349.657	26.24	0.2831	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		2,048.98330	1,972.937	20.21	0.9004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		87.58330	80.737	20.21	0.0996	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		1,670.93030	1,595.944	19.99	0.8395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		149.53030	143.744	19.99	0.1605	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		618.76760	618.231	22.25	0.4322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		890.16760	820.431	22.25	0.5678	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		2,628.67030	2,556.581	20.94	0.9530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			37.27030	34.381	20.94	0.0470	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			1,388.86630	1,313.077	20.47	0.7650	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			247.46630	240.877	20.47	0.2350	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			2,366.68720	2,293.093	20.61	0.9334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			55.28720	50.893	20.61	0.0666	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			829.73580	832.640	23.11	0.5094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			741.13580	674.840	23.11	0.4906	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,578.33910	1,503.009	20.14	0.8173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			176.93910	170.809	20.14	0.1827	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			697.48740	698.006	22.58	0.4630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			828.88740	760.206	22.58	0.5370	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			970.71000	899.859	21.85	0.6062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			529.31000	527.659	21.85	0.3938	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			1,273.56990	1,197.738	20.69	0.7284	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			302.16990	295.538	20.69	0.2716	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			479.96380	477.751	21.61	0.3708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			1,021.36380	949.951	21.61	0.6292	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			756.38360	757.854	22.82	0.4844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			787.78360	720.054	22.82	0.5156	0.00	0	4,428
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			48.67530	44.747	20.38	0.0584	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			2,504.97530	2,431.447	20.38	0.9416	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			340.72680	336.391	20.68	0.2908	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			1,247.02680	1,173.091	20.68	0.7092	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			2,412.26380	2,338.386	20.31	0.9338	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			55.96380	51.686	20.31	0.0662	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			308.86910	304.301	20.56	0.2714	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			1,305.16910	1,231.001	20.56	0.7286	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			190.64520	186.986	19.76	0.1863	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,648.14520	1,574.486	19.76	0.8137	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,625.70260	1,552.026	19.80	0.8082	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			198.20260	194.526	19.80	0.1918	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			1,714.31260	1,735.529	25.41	0.6902	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			461.81260	413.029	25.41	0.3098	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			1,156.00180	1,086.682	20.87	0.6624	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			438.50180	439.182	20.87	0.3376	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,714.65620	2,642.910	20.00	0.9533	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			37.15620	35.410	20.00	0.0467	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			114.38340	108.966	19.65	0.1217	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,991.88340	1,916.466	19.65	0.8783	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,250.75210	2,277.996	26.75	0.7623	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			348.25210	305.496	26.75	0.2377	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			31.99720	30.628	19.94	0.0410	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,813.79720	2,742.228	19.94	0.9590	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			22.93560	22.516	19.25	0.0305	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			3,078.73560	3,007.316	19.25	0.9695	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			37.60390	39.217	18.82	0.0484	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,828.90390	2,758.917	18.82	0.9516	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,784.72770	2,714.782	18.82	0.9479	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			41.32770	42.982	18.82	0.0521	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			28.34320	30.009	18.73	0.0384	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,981.74320	2,911.809	18.73	0.9616	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			271.87310	272.648	19.68	0.2262	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,635.27310	1,564.448	19.68	0.7738	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,727.89660	1,656.761	19.51	0.7967	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			234.49660	234.961	19.51	0.2033	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			564.21550	571.559	20.89	0.3701	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			1,177.61550	1,113.359	20.89	0.6299	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			567.19280	575.677	20.70	0.3623	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,238.19280	1,174.377	20.70	0.6377	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,845.83550	2,773.539	17.58	0.9481	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			43.03550	43.739	17.58	0.0519	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			672.28650	684.125	20.93	0.3908	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1,205.08650	1,143.925	20.93	0.6092	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			349.74100	355.036	19.71	0.2563	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,632.54100	1,564.836	19.71	0.7437	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			30.78380	31.315	17.33	0.0394	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			3,003.58380	2,931.115	17.33	0.9606	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,817.72540	1,748.562	19.36	0.7893	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			264.92540	268.762	19.36	0.2107	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			616.38820	627.112	20.43	0.3608	123,576,142.86	197,056	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			0.00000	1,314.512	20.27	0.6532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			0.00000	587.312	20.27	0.3468	45,372,819.46	77,255	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			0.00000	1,838.028	23.98	0.6309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.00000	635.228	23.98	0.3691	80,674,006.80	127,000	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			0.00000	1,830.284	23.96	0.6298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.00000	637.484	23.96	0.3702	16,064,586.72	25,200	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,236.91840	1,174.880	20.86	0.6030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			725.61840	737.680	20.86	0.3970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,246.14900	1,183.978	20.82	0.6064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			714.84900	726.778	20.82	0.3936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			0.00000	2,766.503	17.07	0.9436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.00000	49.303	17.07	0.0564	113,889.70	2,310	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,241.52420	1,179.419	20.84	0.6047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			720.22420	732.219	20.84	0.3953	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,800.32010	3,724.442	18.71	0.9792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			19.02010	17.242	18.71	0.0208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			5,515.24430	5,440.789	22.79	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.94430	3.589	22.79	0.0042	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			2,016.09120	1,946.030	18.89	0.8181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			224.79120	228.830	18.89	0.1819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			4,058.93480	3,983.074	19.76	0.9816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			17.63480	15.874	19.76	0.0184	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	12.76	Call			3,107.55710	3,034.093	16.54	0.9656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			26.25710	26.893	16.54	0.0344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			97.65140	99.593	17.80	0.0980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			2,488.95140	2,416.793	17.80	0.9020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			4,357.44070	4,281.618	20.97	0.9840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			16.14070	14.418	20.97	0.0160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			656.98010	668.206	20.60	0.3747	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			1,298.28010	1,235.406	20.60	0.6253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			4,118.62780	4,042.774	20.00	0.9821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			17.32780	15.574	20.00	0.0179	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			356.21790	361.383	19.52	0.2511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,717.51790	1,648.583	19.52	0.7489	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			298.22580	302.483	19.29	0.2217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,839.52580	1,769.683	19.29	0.7783	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			2,243.82180	2,172.588	18.34	0.8628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			152.52180	155.388	18.34	0.1372	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			542.05860	550.128	20.14	0.3328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			1,423.35860	1,357.328	20.14	0.6672	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			2,158.22250	2,087.392	18.54	0.8470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			176.92250	180.192	18.54	0.1530	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			2,480.51780	2,408.386	17.81	0.9008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			99.21780	101.186	17.81	0.0992	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			791.84020	804.679	21.11	0.4172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			1,183.14020	1,121.879	21.11	0.5828	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			641.60930	652.648	20.54	0.3695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			1,312.90930	1,249.848	20.54	0.6305	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			843.24400	856.674	21.29	0.4320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			1,144.54400	1,083.874	21.29	0.5680	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			3,392.71750	3,316.845	17.06	0.9746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			21.41750	19.645	17.06	0.0254	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,885.01700	2,811.893	16.98	0.9479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			43.71700	44.693	16.98	0.0521	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			3,352.96760	3,277.099	16.90	0.9741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			21.66760	19.899	16.90	0.0259	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			2,127.69180	2,057.016	18.62	0.8410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			186.39180	189.816	18.62	0.1590	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,853.47450	1,783.537	19.27	0.7815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			292.17450	296.337	19.27	0.2185	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			1,896.98530	1,923.880	24.19	0.6431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			658.28530	611.080	24.19	0.3569	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,744.08220	1,674.936	19.47	0.7555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			342.78220	347.736	19.47	0.2445	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			1,904.76300	1,931.744	24.21	0.6442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			656.06300	608.944	24.21	0.3558	121,574,391.82	199,648	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,976.92300	2,903.645	16.79	0.9559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			35.62300	36.445	16.79	0.0441	0.00	0	16,000

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	14.00	Call		2,052.78020	1,982.507	18.80	0.8259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		211.48020	215.307	18.80	0.1741	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,231.07580	2,260.819	24.94	0.6859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		572.37580	528.019	24.94	0.3141	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		1,684.76170	1,616.093	19.59	0.7405	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		373.46170	378.893	19.59	0.2595	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		797.47750	810.384	21.13	0.4188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		1,178.77750	1,117.584	21.13	0.5812	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		1,536.03250	1,558.613	23.29	0.5867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		777.33250	725.813	23.29	0.4133	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		1,504.48020	1,437.536	19.96	0.6913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		483.18020	490.336	19.96	0.3087	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,055.96240	1,071.366	21.99	0.4875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		1,007.26240	948.566	21.99	0.5125	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		2,958.44350	2,885.194	16.83	0.9543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		37.14350	37.994	16.83	0.0457	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		1,804.99710	1,735.399	19.36	0.7702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		313.69710	318.199	19.36	0.2298	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		914.02430	928.246	21.54	0.4515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		1,095.32430	1,035.446	21.54	0.5485	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		2,776.44740	2,703.535	17.19	0.9373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		55.14740	56.335	17.19	0.0627	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		1,665.33970	1,596.839	19.63	0.7355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		384.03970	389.639	19.63	0.2645	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,210.31990	1,228.156	22.43	0.5231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		921.61990	865.356	22.43	0.4769	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		2,661.14580	2,588.500	17.43	0.9244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		69.84580	71.300	17.43	0.0756	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		1,704.35770	1,635.527	19.55	0.7455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		363.05770	368.327	19.55	0.2545	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,125.62840	1,142.146	22.19	0.5040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		966.92840	909.346	22.19	0.4960	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		1,498.56040	1,431.678	19.97	0.6896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		487.26040	494.478	19.97	0.3104	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,005.95680	1,021.081	21.85	0.4751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		1,037.25680	978.281	21.85	0.5249	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		2,565.62290	2,493.233	17.63	0.9125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		84.32290	86.033	17.63	0.0875	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		1,492.66020	1,425.840	19.98	0.6878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		491.36020	498.640	19.98	0.3122	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,379.94320	1,400.318	22.89	0.5580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		841.24320	787.518	22.89	0.4420	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		2,283.50980	2,212.106	18.25	0.8697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		142.20980	144.906	18.25	0.1303	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		1,912.55040	1,939.617	24.22	0.6453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		653.85040	606.817	24.22	0.3547	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			2,299.51920	2,228.048	18.22	0.8725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			138.21920	140.848	18.22	0.1275	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,552.55700	1,485.111	19.86	0.7050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			451.25700	457.911	19.86	0.2950	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			2,643.17770	2,676.227	25.73	0.7305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			484.47770	443.427	25.73	0.2695	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			2,212.42040	2,141.329	18.42	0.8571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			161.12040	164.129	18.42	0.1429	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			1,850.52140	1,876.904	24.08	0.6365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			671.82140	624.104	24.08	0.3635	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			1,303.13810	1,240.199	20.58	0.6271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			651.83810	662.999	20.58	0.3729	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,014.66550	2,042.824	24.47	0.6590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			625.96550	580.024	24.47	0.3410	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			2,023.38780	1,953.285	18.87	0.8197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			222.08780	226.085	18.87	0.1803	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			1,332.69500	1,269.379	20.45	0.6375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			621.39500	632.179	20.45	0.3625	4,212,839.52	6,664	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			2,985.11840	3,020.623	26.37	0.7610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			426.41840	387.823	26.37	0.2390	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			1,337.68820	1,274.312	20.43	0.6392	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			21.25570	19.289	17.96	0.0233	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,671.75570	3,595.189	17.96	0.9767	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			437.40970	443.087	19.70	0.2833	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,632.20970	1,563.087	19.70	0.7167	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,909.75560	1,838.445	19.17	0.7846	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			294.95560	298.445	19.17	0.2154	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			794.51200	806.663	20.99	0.4108	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			1,229.31200	1,166.663	20.99	0.5892	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			46.56940	47.495	16.83	0.0539	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,911.36940	2,837.495	16.83	0.9461	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			52.16980	53.197	16.85	0.0587	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,875.56980	2,801.597	16.85	0.9413	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			929.71070	941.979	21.04	0.4297	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			1,253.11070	1,188.479	21.04	0.5703	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			120.07200	122.454	17.27	0.1087	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			2,563.47200	2,488.954	17.27	0.8913	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			539.21010	543.458	19.69	0.3094	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,632.61010	1,559.959	19.69	0.6906	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			2,004.32370	1,932.765	18.95	0.7815	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			320.92370	326.265	18.95	0.2185	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			42.65040	43.676	16.01	0.0489	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			3,056.05040	2,980.176	16.01	0.9511	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,983.72860	2,908.001	16.19	0.9442	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			50.32860	51.501	16.19	0.0558	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			2,093.59240	2,021.200	18.77	0.7796	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		343.79240	350.300	18.77	0.2204	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,066.40540	1,079.236	21.17	0.4459	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		1,276.20540	1,210.136	21.17	0.5541	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		70.46540	76.377	16.23	0.0732	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		2,930.26540	2,857.277	16.23	0.9268	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		3,053.17070	2,979.636	15.91	0.9403	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		53.37070	58.736	15.91	0.0597	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		643.58350	648.083	19.75	0.3324	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		1,633.38350	1,558.983	19.75	0.6676	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		30.83410	28.533	17.39	0.0294	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		3,897.03410	3,815.733	17.39	0.9706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		417.51790	420.360	18.96	0.2452	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		2,027.61790	1,950.660	18.96	0.7548	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		2,376.74950	2,304.694	17.72	0.8345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		226.64950	234.393	17.72	0.1655	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		2,057.23200	1,983.097	18.90	0.7618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		1,386.49990	1,317.401	20.75	0.5816	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		257.06950	264.719	17.97	0.1800	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		2,307.16950	2,235.019	17.97	0.8200	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,158.79770	1,171.363	21.30	0.4587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		1,268.89770	1,201.663	21.30	0.5413	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		2,063.22170	1,989.640	18.88	0.7632	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		212.28450	220.052	17.60	0.1584	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		935.79420	946.068	20.62	0.4087	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		1,415.89420	1,346.368	20.62	0.5913	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,874.23250	2,801.186	16.15	0.9169	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		84.13250	90.886	16.15	0.0831	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		976.39990	987.101	20.75	0.4184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,784.12030	1,707.138	19.46	0.6970	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		3,100.04450	3,025.893	15.52	0.9431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		49.94450	55.593	15.52	0.0569	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		68.16450	74.489	15.89	0.0714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,968.26450	2,894.789	15.89	0.9286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		2,412.38450	2,340.352	17.60	0.8416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		36.52920	33.656	14.96	0.0382	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,084.25070	1,096.067	21.08	0.4429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		1,314.35070	1,246.367	21.08	0.5571	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		5,352.88870	5,273.590	21.14	0.9878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		12.78870	13.290	21.14	0.0122	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		574.02030	576.838	19.46	0.3030	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		3,783.71400	3,701.404	16.77	0.9679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		33.61400	31.104	16.77	0.0321	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		477.88760	479.555	19.16	0.2682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,927.98760	1,849.855	19.16	0.7318	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		3,316.62920	3,233.956	14.96	0.9618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		397.13200	402.797	18.90	0.2382	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	14.38	Call			2,051.26410	1,976.576	18.91	0.7604	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			401.16410	406.276	18.91	0.2396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			393.12170	399.341	18.88	0.2368	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			744.30560	749.467	19.86	0.3517	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,634.90560	1,559.967	19.86	0.6483	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			2,171.80180	2,094.099	18.48	0.7802	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			361.20180	363.599	18.48	0.2198	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,196.03560	1,206.932	21.28	0.4592	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			1,296.63560	1,227.432	21.28	0.5408	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			55.02470	56.469	15.21	0.0573	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			3,115.62470	3,036.969	15.21	0.9427	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			81.00580	82.661	15.68	0.0766	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,958.20580	2,879.661	15.68	0.9234	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,749.80620	2,671.513	16.36	0.8928	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			128.30620	130.213	16.36	0.1072	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,510.11380	1,523.972	21.99	0.5156	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			1,141.61380	1,075.272	21.99	0.4844	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,334.83770	1,343.708	21.38	0.4704	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			1,327.53770	1,255.308	21.38	0.5296	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			56.71350	58.590	14.78	0.0577	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			3,189.41350	3,110.190	14.78	0.9423	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			857.82250	863.185	20.00	0.3692	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,650.52250	1,574.785	20.00	0.6308	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			2,258.10270	2,182.608	18.26	0.7806	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			375.40270	381.008	18.26	0.2194	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			91.98850	94.508	15.46	0.0828	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,986.78850	2,908.208	15.46	0.9172	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			481.92160	482.872	18.76	0.2519	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			2,162.92160	2,082.472	18.76	0.7481	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,478.33950	1,487.725	21.60	0.4902	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			1,289.33950	1,217.325	21.60	0.5098	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			2,337.32980	2,260.804	18.07	0.7815	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			389.22980	394.604	18.07	0.2185	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,476.98500	1,484.787	21.50	0.4822	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			1,345.08500	1,270.987	21.50	0.5178	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			57.97800	59.979	14.43	0.0576	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			3,256.07800	3,176.179	14.43	0.9424	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			979.36400	983.911	20.19	0.3865	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,657.46400	1,580.111	20.19	0.6135	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			103.85290	106.628	15.25	0.0886	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			3,018.55290	2,939.328	15.25	0.9114	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,516.50930	3,544.144	25.07	0.7016	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			727.70930	673.244	25.07	0.2984	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,796.66010	3,700.552	15.39	0.9574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			60.06010	46.352	15.39	0.0426	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,198.10490	1,203.753	20.75	0.4248	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	Call			1,564.70490	1,487.953	20.75	0.5752	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,566.66090	2,477.430	17.13	0.8221	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			300.06090	293.230	17.13	0.1779	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,110.72360	2,125.546	22.69	0.5656	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			1,117.32360	1,049.746	22.69	0.4344	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			5,504.39970	5,423.033	19.52	0.9845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			17.79970	18.833	19.52	0.0155	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,581.21450	2,600.914	23.54	0.6176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			967.81450	905.114	23.54	0.3824	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			2,123.17770	2,038.733	19.05	0.7184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			606.57770	604.533	19.05	0.2816	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,009.83180	1,013.636	20.21	0.3865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,696.43180	1,617.836	20.21	0.6135	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,692.10510	1,613.556	20.23	0.6123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,015.50510	1,019.356	20.23	0.3877	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,643.93480	2,664.051	23.64	0.6238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			950.53480	888.251	23.64	0.3762	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			2,413.69760	2,328.339	17.83	0.7881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			387.09760	384.139	17.83	0.2119	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			0.00000	1,692.753	19.93	0.6346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			0.00000	918.553	19.93	0.3654	4,592,766.00	5,000	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			0.00000	2,436.870	23.26	0.6008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			0.00000	951.070	23.26	0.3992	4,755,349.50	5,000	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,077.35550	3,101.135	24.35	0.6625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			843.95550	785.335	24.35	0.3375	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,940.44020	2,846.661	15.62	0.8919	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			153.84020	142.461	15.62	0.1081	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,932.70830	2,838.965	15.65	0.8906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			156.10830	144.765	15.65	0.1094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,948.19000	2,854.383	15.59	0.8931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			151.59000	140.183	15.59	0.1069	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,612.70300	1,620.748	21.72	0.4893	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			79.58590	77.234	14.90	0.0665	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			3,349.48590	3,264.734	14.90	0.9335	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,097.08660	1,102.073	20.47	0.3988	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,686.98660	1,609.573	20.47	0.6012	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			2,434.02740	2,350.492	18.02	0.7818	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			414.12740	412.992	18.02	0.2182	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,382.60300	1,308.248	21.72	0.5107	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			138.83950	136.198	15.76	0.1013	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			3,083.43950	2,998.498	15.76	0.8987	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,535.81770	2,449.686	18.15	0.7809	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			442.31770	438.386	18.15	0.2191	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,771.14980	1,780.237	22.04	0.4977	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,414.64980	1,341.537	22.04	0.5023	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			181.44350	173.501	16.32	0.1156	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		3,134.94350	3,044.801	16.32	0.8844	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		3,459.43150	3,360.520	15.49	0.9237	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		115.93150	99.220	15.49	0.0763	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,237.20080	1,242.923	20.84	0.4127	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		1,710.70080	1,634.223	20.84	0.5873	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		1,907.43110	1,917.048	22.29	0.5031	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		1,449.83110	1,377.348	22.29	0.4969	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		128.53180	130.575	16.33	0.0885	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		3,540.93180	3,460.875	16.33	0.9115	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,358.93580	1,364.718	21.14	0.4221	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		1,741.33580	1,665.018	21.14	0.5779	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		2,623.86620	2,542.957	18.30	0.7802	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		461.46620	462.657	18.30	0.2198	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		215.54920	213.349	16.85	0.1282	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		3,195.04920	3,110.749	16.85	0.8718	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		4,397.10880	4,432.884	26.39	0.7007	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		842.80880	796.484	26.39	0.2993	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		4,614.82860	4,530.734	17.29	0.9589	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		59.12860	57.134	17.29	0.0411	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		3,064.19210	2,980.046	17.27	0.8475	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		1,341.10540	1,271.834	22.93	0.4585	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,871.57800	1,793.718	20.81	0.6041	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,235.87800	1,240.118	20.81	0.3959	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		278.49210	276.446	17.27	0.1525	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,867.50320	1,789.699	20.83	0.6031	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,241.80320	1,246.099	20.83	0.3969	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		1,875.66500	1,797.749	20.80	0.6052	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,229.96500	1,234.149	20.80	0.3948	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,275.40540	2,288.234	22.93	0.5415	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		2,722.90750	2,638.411	18.32	0.7809	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		484.40750	481.911	18.32	0.2191	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,049.92360	2,060.059	22.51	0.5079	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		1,488.42360	1,416.559	22.51	0.4921	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		154.72790	142.904	16.41	0.0918	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		3,643.22790	3,549.404	16.41	0.9082	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,493.49760	1,500.048	21.43	0.4317	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		1,771.99760	1,696.548	21.43	0.5683	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		247.67580	241.656	17.03	0.1359	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		3,250.87580	3,162.856	17.03	0.8641	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		278.50190	276.680	17.35	0.1448	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		3,300.60190	3,216.880	17.35	0.8552	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		309.53460	308.197	17.54	0.1517	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		3,355.33460	3,272.197	17.54	0.8483	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		2,230.77360	2,155.193	20.62	0.6409	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,191.77360	1,197.793	20.62	0.3591	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		2,239.18010	2,163.473	20.59	0.6428	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	16/03/2020	Foreign Exchange Option	15.61	Put			1,180.18010	1,186.073	20.59	0.3572	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			2,234.97070	2,159.326	20.60	0.6418	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,185.97070	1,191.926	20.60	0.3582	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			339.28360	338.509	17.69	0.1577	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			3,408.68360	3,326.309	17.69	0.8423	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			366.40660	366.256	17.80	0.1630	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			3,450.00660	3,368.356	17.80	0.8370	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			399.40290	397.476	17.92	0.1680	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			3,513.80290	3,430.476	17.92	0.8320	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			974.56850	980.240	19.76	0.3018	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,677.59560	2,602.374	19.78	0.6972	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			979.49560	985.574	19.78	0.3028	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,687.74580	2,611.712	19.75	0.6991	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			969.64580	974.912	19.75	0.3009	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,682.66850	2,607.040	19.76	0.6982	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,096.50490	1,105.704	20.04	0.3144	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,713.90490	2,642.004	20.04	0.6856	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,850.19320	2,775.700	19.94	0.6929	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,105.69320	1,113.200	19.94	0.3071	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,860.07030	2,784.456	19.91	0.6946	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,095.57030	1,101.956	19.91	0.3054	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,855.12190	2,780.071	19.93	0.6938	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,100.62190	1,107.571	19.93	0.3062	0.00	0	0
<b>Total \$ / R Option</b>												<b>401,006,008.21</b>	<b>645,233</b>	<b>7,313,517</b>
<b>Total \$ / R</b>												<b>1,497,543,560.81</b>	<b>715,616</b>	<b>8,417,246</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			15.38510		15.45110			0.0000	0.00	0	340
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.57220		15.64140			0.0000	186,866.40	12	110
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.76720		15.84130			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.95030		16.03010			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>186,866.40</b>	<b>12</b>	<b>460</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			145,275.93060	138,268.944	28.14	0.9739	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			1,165.93060	758.944	28.14	0.0261	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			144,295.67950	137,282.853	28.04	0.9734	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			1,185.67950	772.853	28.04	0.0266	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			146,256.57190	139,255.308	28.23	0.9744	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			1,146.57190	745.308	28.23	0.0256	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			79,271.27420	79,486.662	22.97	0.4970	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			76,411.27420	69,706.662	22.97	0.5030	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			97,070.99780	89,985.947	21.85	0.6062	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			52,930.99780	52,765.947	21.85	0.3938	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			96,577.97210	89,498.958	21.87	0.6039	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			53,437.97210	53,278.958	21.87	0.3961	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			97,566.46630	90,475.448	21.82	0.6085	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	14/12/2018	Foreign Exchange Option	15.19	Put		52,426.46630	52,255.448	21.82	0.3915		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		21,672.22860	22,065.441	18.84	0.1772		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		203,068.13840	196,055.773	18.85	0.8212		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		21,938.13840	22,335.773	18.85	0.1788		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		202,336.40260	195,328.491	18.87	0.8197		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		22,206.40260	22,608.491	18.87	0.1803		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		203,802.22860	196,785.441	18.84	0.8228		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		205,718.04660	198,309.714	18.90	0.7618		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		39,708.04660	40,279.715	18.90	0.2382		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		205,121.23460	197,657.590	18.91	0.7604		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		40,111.23460	40,627.590	18.91	0.2396		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		206,317.03410	198,964.054	18.88	0.7632		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		39,307.03410	39,934.054	18.88	0.2368		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>186,866.40</b>	<b>12</b>	<b>460</b>
£ / R	On	17/09/2018	Foreign Exchange Future		19.93690	20.02610			0.0000		43,801,369.30	2,197	195,821
£ / R	On	28/09/2018	Foreign Exchange Future		19.97620	20.06520			0.0000		0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future		20.03850	20.12940			0.0000		0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future		20.25860	20.35310			0.0000		8,103,440.00	400	309,827
£ / R	On	18/03/2019	Foreign Exchange Future		20.61030	20.71080			0.0000		0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future		20.94190	21.05040			0.0000		3,141,285.00	150	6,006
£ / R	On	16/09/2019	Foreign Exchange Future		21.31150	21.42320			0.0000		0.00	0	4,645
<b>Total £ / R Future</b>											<b>55,046,094.30</b>	<b>2,747</b>	<b>521,293</b>
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		1,792.00740	1,697.451	27.14	0.9713	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		15.90740	10.551	27.14	0.0287	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		1,782.17310	1,687.556	27.04	0.9710	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		16.07310	10.656	27.04	0.0290	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		1,801.84390	1,707.347	27.23	0.9716	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		15.74390	10.447	27.23	0.0284	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call		2,427.41700	2,336.588	25.42	0.9780	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put		12.21700	10.388	25.42	0.0220	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call		2,417.55710	2,326.739	25.38	0.9777	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put		12.35710	10.539	25.38	0.0223	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call		2,437.27860	2,346.439	25.46	0.9784	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put		12.07860	10.239	25.46	0.0216	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put		186.20860	180.517	20.66	0.2238	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call		1,235.60860	1,139.017	20.66	0.7762	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		2,379.37440	2,277.895	19.75	0.8720	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		146.27440	139.295	19.75	0.1280	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		2,370.73670	2,269.189	19.74	0.8710	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		147.63670	140.589	19.74	0.1290	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		2,388.02230	2,286.608	19.76	0.8730	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		144.92230	138.008	19.76	0.1270	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	18.00	Call			2,934.29160	2,839.934	18.99	0.8530	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			223.49160	229.634	18.99	0.1470	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,720.47550	1,749.988	21.22	0.5709	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			991.27550	920.288	21.22	0.4291	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			2,694.50960	2,600.949	19.04	0.8233	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			283.70960	290.649	19.04	0.1767	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			2,686.69800	2,593.166	19.04	0.8222	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			285.89800	292.866	19.04	0.1778	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			2,702.33300	2,608.747	19.04	0.8243	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			281.53300	288.447	19.04	0.1757	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,901.24210	2,797.537	19.32	0.7808	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			480.84210	485.637	19.32	0.2192	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,893.90230	2,790.223	19.32	0.7798	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			483.50230	488.323	19.32	0.2202	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,908.59200	2,804.860	19.32	0.7817	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			478.19200	482.960	19.32	0.2183	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			3,233.86870	3,121.693	19.53	0.7655	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			640.66870	640.193	19.53	0.2345	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			3,248.10980	3,135.903	19.54	0.7672	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			634.90980	634.403	19.54	0.2328	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			3,240.98480	3,128.790	19.53	0.7664	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			637.78480	637.290	19.53	0.2336	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>55,046,094.30</b>	<b>2,747</b>	<b>522,293</b>
¥ / R	On	06/09/2018	Foreign Exchange Future			0.13820		0.13830			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13882		0.13855			0.0000	0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Future			0.14142		0.14119			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.14433		0.14413			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14709		0.14694			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			0.00000	0.000	28.59	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,830.00000	1,820.000	28.59	1.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000	28.59	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			830.95420	820.000	28.59	1.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			0.95420	0.000	28.59	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			2,830.00000	2,820.000	28.59	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			870.74880	894.557	23.72	0.9467	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			16.14880	13.057	23.72	0.0533	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			201.21050	200.431	26.45	0.4356	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			346.61050	318.931	26.45	0.5644	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,857.47120	1,883.167	33.95	0.9938	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			2.87120	1.667	33.95	0.0062	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			2,142.77890	2,162.849	18.22	0.9623	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	0.12	Put			23.67890	20.949	18.22	0.0377	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,308.06360	1,309.801	20.04	0.8048	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			188.96360	167.902	20.04	0.1952	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			3,136.22830	3,156.783	24.56	0.9787	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			17.12830	14.883	24.56	0.0213	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,602.60470	2,613.214	24.42	0.8705	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			189.30470	179.914	24.42	0.1295	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,839.62630	1,845.485	24.28	0.7519	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			426.32630	412.185	24.28	0.2481	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,480.87520	3,495.915	24.56	0.9464	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			67.57520	62.615	24.56	0.0536	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,007.72630	2,000.422	18.58	0.7993	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			313.92630	291.222	18.58	0.2007	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,463.66870	1,456.620	21.22	0.6400	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			769.86870	747.420	21.22	0.3600	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,763.10830	2,761.967	15.47	0.9415	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			69.30830	52.767	15.47	0.0585	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	07/09/2018	Foreign Exchange Future			17.90100		17.93570			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			17.89360		17.94710			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			17.91610		17.97010			0.0000	16,482,812.00	920	97,706
€ / R	On	25/09/2018	Foreign Exchange Future			17.94620		18.00030			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			18.25920		18.31870			0.0000	111,235,046.40	6,092	41,234
€ / R	On	18/03/2019	Foreign Exchange Future			18.64020		18.70480			0.0000	14,352,954.00	770	5,496
€ / R	On	14/06/2019	Foreign Exchange Future			19.00300		19.07410			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			19.26510		19.33920			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			19.40480		19.47890			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>142,070,812.40</b>	<b>7,782</b>	<b>149,726</b>
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			0.00280	0.001	59.54	0.0000	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			2,315.70280	2,281.001	59.54	1.0000	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			1.30870	0.026	32.36	0.0002	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			2,328.40870	2,273.626	32.36	0.9998	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			6.66660	3.669	29.03	0.0116	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			21.00490	13.462	22.96	0.0452	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1,231.10490	1,169.561	22.96	0.9548	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			40.52350	19.848	30.43	0.0510	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			900.82250	839.213	21.30	0.8968	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			40.72250	33.113	21.30	0.1032	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,720.21000	3,666.131	36.09	0.9999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			0.11000	0.031	36.09	0.0001	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,976.76660	1,919.769	29.03	0.9884	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			42.17180	34.431	21.34	0.1065	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	17.10	Call			909.41020	847.934	21.27	0.8999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			39.31020	31.833	21.27	0.1001	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			2,124.84870	2,068.622	29.68	0.9919	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			4.74870	2.522	29.68	0.0081	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			1,630.42350	1,663.749	30.43	0.9490	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,662.50140	3,715.295	40.02	0.9963	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.60140	1.396	40.02	0.0037	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			4,470.13990	4,416.100	31.42	1.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.03990	0.000	31.42	0.0000	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			892.27180	830.531	21.34	0.8935	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			12.43260	8.621	24.27	0.0228	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,922.73260	1,864.821	24.27	0.9772	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,042.57700	981.932	20.88	0.5957	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			613.87700	612.732	20.88	0.4043	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,037.76240	977.182	20.90	0.5937	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			619.06240	617.982	20.90	0.4063	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,047.41330	986.708	20.85	0.5978	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			608.71330	607.508	20.85	0.4022	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2,721.36170	2,653.485	17.60	0.8838	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			146.56170	143.285	17.60	0.1162	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			126.33110	123.316	17.51	0.1033	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,831.13110	2,763.516	17.51	0.8967	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			2,713.00900	2,645.111	17.61	0.8827	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			148.20900	144.911	17.61	0.1173	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			2,704.66960	2,636.752	17.62	0.8817	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			149.86960	146.552	17.62	0.1183	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,561.70560	2,483.382	17.63	0.8015	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			357.60560	350.382	17.63	0.1985	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,554.28370	2,475.999	17.63	0.8004	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			360.18370	352.999	17.63	0.1996	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,569.14010	2,490.783	17.62	0.8026	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			355.04010	347.783	17.62	0.1974	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,754.45360	2,671.224	17.58	0.7930	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			425.25360	416.124	17.58	0.2070	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			219.21540	208.729	17.47	0.1207	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			3,528.41540	3,443.829	17.47	0.8793	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			1,730.63590	1,740.569	20.54	0.5000	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			1,419.83590	1,355.669	20.54	0.5000	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			3,354.59780	3,269.967	17.49	0.8629	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			255.39780	244.867	17.49	0.1371	0.00	0	30,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			2,383.57350	2,305.964	17.95	0.7151	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			694.67350	691.164	17.95	0.2849	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			2,395.25120	2,317.525	17.93	0.7174	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			686.35120	682.726	17.93	0.2826	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			2,389.40550	2,311.741	17.94	0.7163	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			690.50550	686.941	17.94	0.2837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>445,856</b>
<b>Total € / R</b>												<b>142,070,812.40</b>	<b>7,782</b>	<b>595,582</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.09020		11.11050			0.0000	11,090.20	1	12,197
AU\$ / R	On	14/12/2018	Foreign Exchange Future			11.22870		11.25210			0.0000	11,228.70	1	11,468
AU\$ / R	On	18/03/2019	Foreign Exchange Future			11.38000		11.40690			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.52690		11.55730			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>22,318.90</b>	<b>2</b>	<b>29,114</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			178.66030	147.518	20.45	0.4870	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			178.16030	167.318	20.45	0.5130	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			174.29720	143.182	20.50	0.4770	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			183.79720	172.982	20.50	0.5230	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			170.02360	138.946	20.54	0.4671	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			189.52360	178.746	20.54	0.5329	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			594.74570	586.422	18.80	0.5738	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			363.51380	331.584	18.74	0.4329	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			581.41380	572.884	18.74	0.5671	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			360.16300	328.337	18.77	0.4296	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			588.06300	579.637	18.77	0.5704	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			356.84570	325.122	18.80	0.4262	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			1,197.32990	1,166.724	15.86	0.8083	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			150.42990	146.725	15.86	0.1917	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			1,189.71120	1,159.093	15.87	0.8060	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			152.81120	149.093	15.87	0.1940	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,204.97470	1,174.380	15.86	0.8107	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			148.07470	144.380	15.86	0.1893	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			417.91570	412.751	16.20	0.3468	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			959.87230	924.324	16.21	0.6507	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			422.57230	417.424	16.21	0.3493	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			970.58290	935.009	16.18	0.6556	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			413.28290	408.109	16.18	0.3444	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			965.21570	929.651	16.20	0.6532	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>22,318.90</b>	<b>2</b>	<b>29,114</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.82670		11.88290			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.99470		12.05430			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,413.43020	2,355.189	20.73	0.9823	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			10.53020	8.489	20.73	0.0177	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,403.54760	2,345.289	20.68	0.9820	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
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			10.64760	8.589	20.68	0.0180	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,423.31420	2,365.089	20.77	0.9825	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			10.41420	8.389	20.77	0.0175	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,453.87180	1,394.444	16.51	0.8385	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			129.57180	129.744	16.51	0.1615	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,445.74590	1,386.353	16.51	0.8366	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			131.44590	131.653	16.51	0.1634	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,462.01780	1,402.555	16.51	0.8403	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			127.71780	127.855	16.51	0.1597	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			662.74410		653.09730			0.0000	0.00	0	25,000
<b>Total CF CANDCO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDCO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	17/09/2018	Foreign Exchange Future			15.90840		15.91730			0.0000	0.00	0	1,775
CHF / R	On	14/12/2018	Foreign Exchange Future			16.22880		16.24190			0.0000	0.00	0	755
CHF / R	On	18/03/2019	Foreign Exchange Future			16.58580		16.60260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.92680		16.94630			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,680</b>
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			39.35350	26.928	24.31	0.0858	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			917.42340	895.901	24.23	0.9124	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			40.12340	27.502	24.23	0.0876	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			908.20850	886.488	24.15	0.9106	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			40.90850	28.088	24.15	0.0894	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			926.65350	905.328	24.31	0.9142	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			3,068.65530	3,051.265	23.26	0.9608	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			36.75530	32.465	23.26	0.0392	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			3,059.03420	3,041.607	23.24	0.9604	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			37.13420	32.807	23.24	0.0396	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			3,078.28070	3,060.926	23.28	0.9612	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			36.38070	32.126	23.28	0.0388	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			2,321.62000	2,292.519	19.10	0.8525	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			199.02000	186.719	19.10	0.1475	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			2,337.79530	2,308.853	19.09	0.8548	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			195.19530	183.053	19.09	0.1452	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			2,329.70090	2,300.679	19.10	0.8537	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			197.10090	184.879	19.10	0.1463	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,511.95490	2,476.917	18.35	0.8285	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			285.65490	270.117	18.35	0.1715	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,504.42830	2,469.348	18.35	0.8273	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			288.12830	272.548	18.35	0.1727	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,496.91600	2,461.790	18.36	0.8262	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			290.61600	274.990	18.36	0.1738	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,680</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			2.24900		2.25500			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.26870		2.27710			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.29170		2.30090			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.31360		2.32360			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			1,285.64250	1,216.852	21.58	0.9292	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			35.64250	26.852	21.58	0.0708	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			1,188.91590	1,119.930	20.68	0.9195	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			38.91590	29.930	20.68	0.0805	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			1,092.71530	1,023.573	19.78	0.9079	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			42.71530	33.573	19.78	0.0921	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			51.59390	38.903	19.97	0.0394	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			3,727.08000	3,630.049	19.87	0.9568	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			56.08000	43.049	19.87	0.0432	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			3,631.91950	3,534.584	19.78	0.9527	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			60.91950	47.584	19.78	0.0473	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			3,822.59390	3,725.903	19.97	0.9606	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			2,511.19020	2,415.347	17.84	0.7808	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			402.19020	398.347	17.84	0.2192	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			2,438.34340	2,343.220	17.87	0.7695	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			429.34340	426.220	17.87	0.2305	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			2,585.24500	2,488.744	17.82	0.7919	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			376.24500	371.744	17.82	0.2081	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,809.49520	3,700.488	17.85	0.8653	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			273.49520	264.488	17.85	0.1347	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,725.11650	3,616.055	17.81	0.8587	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			289.11650	280.055	17.81	0.1413	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,641.42930	3,532.334	17.77	0.8519	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			305.42930	296.334	17.77	0.1481	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			1,027.28180		1,012.10580			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Future			2.41440		2.42180			0.0000	0.00	0	245

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	14/12/2018	Foreign Exchange Future			2.46330		2.47160			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.51520		2.52440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.56540		2.57580			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			201.51340	183.478	21.92	0.3061	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			860.65940	766.943	21.59	0.7704	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			142.65940	122.943	21.59	0.2296	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			788.32470	695.163	21.75	0.7332	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			170.32470	151.163	21.75	0.2668	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			719.51340	627.478	21.92	0.6939	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,891.14810	3,800.993	20.72	0.9426	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			75.14810	67.994	20.72	0.0574	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,795.19820	3,704.956	20.50	0.9392	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			79.19820	71.956	20.50	0.0608	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,987.31630	3,897.257	20.94	0.9458	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			71.31630	64.257	20.94	0.0542	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,996.69980	2,904.440	17.78	0.8139	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			352.69980	352.441	17.78	0.1861	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			3,156.01140	3,062.672	17.80	0.8315	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			312.01140	310.672	17.80	0.1685	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			3,073.40880	2,980.782	17.74	0.8234	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			329.40880	328.782	17.74	0.1766	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			210.11910	199.840	17.26	0.1015	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,482.95020	4,368.598	17.29	0.8925	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			224.95020	214.598	17.29	0.1075	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,398.53290	4,284.140	17.32	0.8864	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			240.53290	230.140	17.32	0.1136	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,568.11910	4,453.840	17.26	0.8985	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.96030		1.96880			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.98720		1.99580			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			2.01470		2.02400			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.04010		2.05030			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			1,235.40260	1,126.581	22.70	0.9318	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			47.40260	23.581	22.70	0.0682	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			1,143.98550	1,036.016	22.90	0.9101	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			55.98550	33.016	22.90	0.0899	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			1,328.10230	1,223.731	23.65	0.9410	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			40.10230	20.731	23.65	0.0590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			4,181.04430	4,091.088	22.38	0.9786	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			23.04430	19.088	22.38	0.0214	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			4,378.96270	4,289.217	23.06	0.9810	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			20.96270	17.217	23.06	0.0190	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			4,279.97620	4,190.126	22.72	0.9799	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			21.97620	18.126	22.72	0.0201	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,644.44010	2,550.409	19.48	0.8175	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			304.44010	303.409	19.48	0.1825	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			2,567.57730	2,473.458	19.48	0.8068	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			327.57730	326.458	19.48	0.1932	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,722.48570	2,628.547	19.47	0.8278	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			282.48570	281.547	19.47	0.1722	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,244.05340	3,137.677	19.26	0.8310	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			341.05340	336.677	19.26	0.1690	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,165.21950	3,059.167	19.25	0.8226	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			362.21950	358.167	19.25	0.1774	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,323.79760	3,217.138	19.27	0.8393	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			320.79760	316.138	19.27	0.1607	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	17/09/2018	Foreign Exchange Future			0.15260		0.15320			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.15230		0.15260			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.15160		0.15250			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.15030		0.15240			0.0000	0.00	0	1,628
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,190</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,190</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.83530		1.84320			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.86470		1.87310			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.89530		1.90460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.92460		1.93440			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			10.16350		10.16980			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			10.28970		10.29730			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.42780		10.43820			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.56230		10.57760			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			74.30890	60.998	21.03	0.2653	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			318.10080	298.928	21.00	0.7529	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	17/09/2018	Foreign Exchange Option	9.92	Put			68.30080	55.428	21.00	0.2471	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			311.06060	291.665	21.01	0.7439	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			71.26060	58.165	21.01	0.2561	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			304.10890	284.498	21.03	0.7347	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,402.68040	1,390.368	18.76	0.9331	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			35.38040	30.668	18.76	0.0669	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,393.30920	1,380.944	18.73	0.9319	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			36.00920	31.244	18.73	0.0681	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,412.06180	1,399.801	18.79	0.9343	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			34.76180	30.101	18.79	0.0657	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			1,089.44480	1,074.320	17.06	0.7870	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			171.24480	166.520	17.06	0.2130	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			1,082.14790	1,066.994	17.07	0.7844	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			173.94790	169.195	17.07	0.2156	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			1,074.87760	1,059.701	17.08	0.7819	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			176.67760	171.901	17.08	0.2181	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,015.42040	991.368	17.26	0.6880	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			357.82040	349.068	17.26	0.3120	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,009.38880	985.292	17.26	0.6855	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			361.78880	352.992	17.26	0.3145	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,021.48160	997.471	17.25	0.6904	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			353.88160	345.171	17.25	0.3096	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	17/09/2018	Foreign Exchange Future			1.40260		1.39910			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.41510		1.40910			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.42540		1.42060			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.43630		1.43180			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			291.00000	326.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			191.00000	226.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			391.00000	426.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,491.00000	1,551.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			1,391.00000	1,451.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,591.00000	1,651.000		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			806.00000	854.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			706.00000	754.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			906.00000	954.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,118.00000	1,163.000		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			1,018.00000	1,063.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,218.00000	1,263.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.29590		1.29610			0.0000	0.00	0	250
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16450		1.16300			0.0000	0.00	0	7,143
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>7,143</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>7,143</b>
R / ¥	On	06/09/2018	Foreign Exchange Future			7.23390	0.13862	7.23080			0.0000	0.00	0	0
<b>Total R / ¥ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.13862	10,292.16310	10,261.000	28.59	1.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.13862	0.16310	0.000	28.59	0.0000	0.00	0	0
<b>Total R / ¥ Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.20380	0.13862	7.21780			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.13862	2.14890	1.220	33.16	0.0011	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13862	13,924.14890	14,063.220	33.16	0.9989	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13862	2.04520	1.163	33.23	0.0010	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13862	14,024.04520	14,163.163	33.23	0.9990	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13862	2.25790	1.279	33.09	0.0011	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13862	13,824.25790	13,963.279	33.09	0.9989	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13862	19.39100	10.816	30.17	0.0087	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13862	9,541.39100	9,672.816	30.17	0.9913	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Future			11.19560		11.22640			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			11.35060		11.38400			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.52000		11.55700			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.68200		11.72290			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			1,230.82410	1,198.236	29.54	0.9870	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			4.42410	2.636	29.54	0.0130	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			1,220.98430	1,188.341	29.47	0.9866	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			4.58430	2.741	29.47	0.0134	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			1,240.66910	1,208.136	29.61	0.9875	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			4.26910	2.536	29.61	0.0125	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			2,033.15890	1,996.732	20.56	0.9674	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			19.15890	16.132	20.56	0.0326	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			2,023.47600	1,987.002	20.53	0.9669	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			19.47600	16.402	20.53	0.0331	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			2,042.84610	2,006.466	20.60	0.9679	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			18.84610	15.866	20.60	0.0321	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			1,366.27270	1,326.182	17.20	0.8229	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			149.27270	146.182	17.20	0.1771	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,358.40380	1,318.268	17.20	0.8209	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			151.40380	148.268	17.20	0.1791	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			1,374.16140	1,334.116	17.20	0.8249	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			147.16140	144.116	17.20	0.1751	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			118.84480	114.822	16.52	0.1275	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,848.11700	1,803.237	16.50	0.8756	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			115.21700	111.237	16.50	0.1244	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,839.92100	1,795.019	16.51	0.8741	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			117.02100	113.019	16.51	0.1259	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,831.74480	1,786.822	16.52	0.8725	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	17/09/2018	Foreign Exchange Future			2.32320		2.32520			0.0000	13,939,200.00	6,000	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.22690		2.22550			0.0000	0.00	0	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.11820		2.11510			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.01480		2.01320			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>13,939,200.00</b>	<b>6,000</b>	<b>11,270</b>
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.61970	0.270	75.66	0.0030	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	3.36	Put			1,035.41970	1,037.070	75.66	0.9970	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.58080	0.251	75.66	0.0028	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,045.38080	1,047.051	75.66	0.9972	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.66100	0.291	75.66	0.0033	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,025.46100	1,027.091	75.66	0.9967	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			19.22970	14.764	37.06	0.0814	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			763.72970	757.864	37.06	0.9186	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			18.57880	14.213	37.06	0.0788	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			773.07880	767.313	37.06	0.9212	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			19.90170	15.335	37.06	0.0841	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			754.40170	748.435	37.06	0.9159	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			53.44700	45.958	33.78	0.1813	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			668.34700	657.758	33.78	0.8187	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			52.57290	45.160	33.88	0.1784	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			677.47290	666.960	33.88	0.8216	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			54.34190	46.777	33.67	0.1843	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			659.24190	648.577	33.67	0.8157	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			8.82590	7.218	32.66	0.0349	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,525.62590	1,522.418	32.66	0.9651	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			8.62220	7.042	32.66	0.0341	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,535.42220	1,532.242	32.66	0.9659	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			9.03440	7.399	32.66	0.0356	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,515.83440	1,512.599	32.66	0.9644	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>13,939,200.00</b>	<b>6,000</b>	<b>11,270</b>
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.47950		1.48150			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.41000		1.41200			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.34090		1.34340			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.28510		1.28830			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 307 802 844.60</b>	<b>86,926</b>	<b>1,860,845</b>
<b>Total Options</b>												<b>401 006 008.21</b>	<b>645,233</b>	<b>7,760,373</b>
<b>Grand Total:</b>												<b>1,708,808,852.81</b>	<b>732,159</b>	<b>9,621,218</b>