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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/07/2018 Foreign Exchange Future			13.23150		13.22270			0.0000	8,507,854.50	643	561
\$ / R On 31/07/2018 Foreign Exchange Future			13.22800		13.22800			0.0000	0.00	0	1,762
\$ / R On 02/08/2018 Foreign Exchange Future			13.23150		13.23150			0.0000	0.00	0	55
\$ / R On 06/08/2018 Foreign Exchange Future			13.23850		13.23850			0.0000	0.00	0	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.24020		13.24020			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.25050		13.25040			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.25390		13.25390			0.0000	0.00	0	4,144
\$ / R On 20/08/2018 Foreign Exchange Future			13.26250		13.26240			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.26760		13.26760			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.28130		13.28130			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.28660		13.28650			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.29350		13.29330			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.30390		13.30370			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.31080		13.31050			0.0000	1,186,671,130.80	89,151	444,305
\$ / R On 25/09/2018 Foreign Exchange Future			13.32470		13.32430			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.32990		13.32940			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.33680		13.33630			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.35390		13.35330			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			13.37100		13.37040			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.37610		13.37550			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.38300		13.38230			0.0000	0.00	0	225

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 Future			13.38640		13.38570			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.38810		13.38740			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.39490		13.39420			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.40840		13.40780			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.41350		13.41290			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.43730		13.43670			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.45590		13.45540			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.46100		13.46050			0.0000	22,452,948.00	1,668	66,738
\$ / R	On	21/12/2018	Foreign Exchange Future			13.47290		13.47240			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.48980		13.48930			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.49320		13.49270			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.52040		13.51990			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.54070		13.54030			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.54240		13.54190			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.56440		13.56370			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.58970		13.58880			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.62010		13.61900			0.0000	35,412,260.00	2,600	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.63530		13.63410			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.63860		13.63740			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.64540		13.64410			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.69270		13.69110			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.74480		13.74380			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.74990		13.74890			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.76840		13.76770			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.79190		13.79150			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.79700		13.79660			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.80030		13.80000			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.84760		13.84790			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.84940		13.84980			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.90220		13.90290			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.90760		13.90830			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.93310		13.93400			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.95860		13.95960			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.96220		13.96330			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.01500		14.01630			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.06780		14.06940			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.07320		14.07490			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.09320		14.09500			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.12600		14.12800			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.12960		14.13160			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.18240		14.18470			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.23880		14.24150			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.29520		14.29820			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.34430		14.34760			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.40620		14.40980			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.42440		14.42810			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.50810		14.51270			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.61050		14.61620			0.0000	0.00	0	0
Total \$ / R Future												1,253,044,193.30	94,062	688,231
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			56.38180	39.577	17.46	0.4410	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			83.68180	58.077	17.46	0.5590	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Call			20.23770	7.495	19.86	0.1127	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Put			197.53770	175.995	19.86	0.8873	0.00	0	20,000
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.00000	0.008	47.82	0.0001	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,162.70000	1,171.508	47.82	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			298.64310	292.883	16.91	0.8457	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			26.64310	20.883	16.91	0.1543	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,092.06080	3,092.055	51.53	0.9997	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.06080	0.055	51.53	0.0003	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,592.01370	2,592.012	40.32	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.01370	0.012	40.32	0.0001	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			259.49650	254.850	16.85	0.8137	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			31.49650	26.849	16.85	0.1863	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			577.53860	575.844	19.51	0.9673	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			5.53860	3.844	19.51	0.0327	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			5.78760	5.299	18.23	0.0391	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			577.28760	576.799	18.23	0.9609	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			154.21570	145.660	14.67	0.5203	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			132.71570	124.160	14.67	0.4797	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,939.86580	2,939.843	31.35	0.9998	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.06580	0.043	31.35	0.0002	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			1.68950	1.573	17.43	0.0109	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			921.88950	921.773	17.43	0.9891	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			15.64540	11.989	16.78	0.0684	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			635.44540	631.789	16.78	0.9316	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,372.55530	1,371.852	19.45	0.9880	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			2.95530	2.352	19.45	0.0120	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			328.47400	320.113	15.48	0.6658	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			112.37400	104.014	15.48	0.3342	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			124.27770	115.748	15.33	0.3632	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			300.37770	291.848	15.33	0.6368	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			387.66800	379.758	15.77	0.7190	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			91.56800	83.658	15.77	0.2810	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			0.00000	218.729	14.53	0.5720	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			0.00000	144.829	14.53	0.4280	50,690.29	350	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			0.00000	164.181	14.61	0.4634	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			0.00000	198.081	14.61	0.5366	69,328.46	350	350
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			407.43550	399.261	15.65	0.6988	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			109.83550	101.761	15.65	0.3012	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			196.12560	187.543	14.71	0.4494	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			253.72560	245.143	14.71	0.5506	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	31/08/2018	Foreign Exchange Option	16.05	Put			2,769.71250	2,769.527	21.74	0.9969	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			1.01250	0.827	21.74	0.0031	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			410.37280	403.869	14.41	0.6900	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			129.07280	122.569	14.41	0.3100	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			499.90220	492.127	15.92	0.6995	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			131.20220	123.427	15.92	0.3005	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			618.11250	611.093	16.40	0.7637	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			99.41250	92.393	16.40	0.2363	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,289.74660	3,289.584	25.14	0.9971	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.04660	0.884	25.14	0.0029	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			25.94900	24.538	14.35	0.0844	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			842.44900	841.138	14.35	0.9156	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			708.56660	701.659	16.55	0.7755	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			101.86660	95.160	16.55	0.2245	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			382.72960	375.746	14.48	0.6313	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			179.42960	172.246	14.48	0.3687	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			504.32160	498.931	14.24	0.7386	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			120.50800	113.341	16.24	0.2602	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			111.02160	105.431	14.24	0.2614	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			371.74800	363.309	15.19	0.5786	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			215.04800	206.809	15.19	0.4214	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			291.50910	283.049	14.80	0.5055	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			264.80910	256.549	14.80	0.4945	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			627.20800	619.841	16.24	0.7398	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			292.26890	283.968	14.71	0.4871	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			295.96890	287.868	14.71	0.5129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			27.49990	24.738	18.43	0.0627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,576.99990	1,573.938	18.43	0.9373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			26.97770	24.253	18.44	0.0616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,586.47770	1,583.453	18.44	0.9384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			28.03150	25.233	18.42	0.0638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,567.53150	1,564.433	18.42	0.9362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,311.57300	2,311.776	18.68	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			1.07300	0.976	18.68	0.0033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			852.88080	851.262	14.01	0.8857	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			42.38080	40.462	14.01	0.1143	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,832.30800	2,831.555	20.32	0.9929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			2.80800	2.355	20.32	0.0071	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			573.99840	569.157	14.11	0.7524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			113.49840	108.357	14.11	0.2476	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,732.41410	2,731.636	19.83	0.9925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			2.91410	2.436	19.83	0.0075	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			499.26760	493.502	14.24	0.6982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			148.76760	142.701	14.24	0.3018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,845.43000	1,843.263	18.67	0.9620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			15.93000	14.063	18.67	0.0380	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			165.40440	157.826	15.83	0.3143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			584.90440	577.026	15.83	0.6857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			758.60520	755.887	13.92	0.8523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			58.10520	55.087	13.92	0.1477	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,662.49740	2,661.700	19.48	0.9922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.99740	2.500	19.48	0.0078	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,772.36990	2,771.602	20.03	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			2.86990	2.402	20.03	0.0074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			725.35890	722.180	13.88	0.8387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			64.85890	61.380	13.88	0.1613	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			525.76030	517.656	15.61	0.6529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			186.26030	178.456	15.61	0.3471	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,982.17330	2,981.452	21.07	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			2.67330	2.252	21.07	0.0066	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,711.80370	3,711.185	24.68	0.9949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.30370	1.984	24.68	0.0051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			284.21480	276.098	14.80	0.4852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			333.71480	325.298	14.80	0.5148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			298.98670	290.635	14.64	0.4831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			309.48670	301.435	14.64	0.5169	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,564.74870	1,565.147	15.36	0.9846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.24870	4.347	15.36	0.0154	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			333.47250	325.676	14.58	0.5439	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			272.97250	264.876	14.58	0.4561	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,813.13260	1,813.398	16.47	0.9909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.63260	2.598	16.47	0.0091	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,465.68050	1,466.172	14.92	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			5.18050	5.372	14.92	0.0191	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,318.21860	1,318.794	14.44	0.9721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			7.71860	7.994	14.44	0.0279	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,614.35360	1,614.716	15.58	0.9862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.85360	3.916	15.58	0.0138	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,713.67930	1,713.985	16.02	0.9888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.17930	3.185	16.02	0.0112	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,033.14820	1,032.896	14.18	0.9317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			22.64820	22.096	14.18	0.0683	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,833.03620	1,833.295	16.55	0.9913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.53620	2.495	16.55	0.0087	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			91.74430	87.281	14.02	0.2110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			632.24430	628.081	14.02	0.7890	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			421.70780	413.327	15.19	0.5851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			232.20780	224.127	15.19	0.4149	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			99.52980	94.811	14.06	0.2244	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			610.02980	605.611	14.06	0.7756	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			19.15050	18.824	14.22	0.0594	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,079.65050	1,079.624	14.22	0.9406	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,416.22950	1,416.779	14.70	0.9787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			5.72950	5.979	14.70	0.0213	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			870.43070	868.984	14.03	0.8911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			39.93070	38.184	14.03	0.1089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			701.46410	698.045	13.92	0.8269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			70.96410	67.245	13.92	0.1731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			248.29800	240.486	14.52	0.4291	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			358.79800	351.286	14.52	0.5709	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			959.84490	959.140	14.11	0.9154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			29.34490	28.340	14.11	0.0846	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			163.18170	156.795	14.29	0.3223	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			473.68170	467.594	14.29	0.6777	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			552.99070	547.893	14.15	0.7380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			122.49070	117.093	14.15	0.2620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			490.03940	481.817	15.47	0.6312	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			200.53940	192.617	15.47	0.3688	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,140.50000	5,140.800	24.15	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	24.15	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			783.92040	781.525	13.94	0.8620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			53.42040	50.725	13.94	0.1380	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,710.47930	1,707.898	18.55	0.9510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			20.97930	18.698	18.55	0.0490	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			941.75300	940.915	14.09	0.9109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			31.25300	30.115	14.09	0.0891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			348.50700	340.877	14.54	0.5601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			258.00700	250.077	14.54	0.4399	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			413.51460	406.667	14.40	0.6249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			203.01460	195.867	14.40	0.3751	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,426.73450	1,423.045	18.29	0.9177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			37.23450	33.845	18.29	0.0823	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			110.28210	103.750	16.58	0.2213	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			799.78210	792.949	16.58	0.7787	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			970.60850	964.755	17.09	0.8316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			81.10850	75.555	17.09	0.1684	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			75.11390	69.800	17.22	0.1571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1,014.61390	1,009.000	17.22	0.8429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,451.89290	3,451.245	23.40	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			2.39290	2.045	23.40	0.0055	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,771.62720	2,770.660	20.59	0.9860	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			5.92720	5.360	20.59	0.0140	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			514.11250	508.109	14.38	0.6723	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			184.71250	178.209	14.38	0.3277	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			637.76320	629.594	15.94	0.6788	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			187.16320	179.494	15.94	0.3212	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			652.86330	644.743	15.99	0.6859	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			182.26330	174.643	15.99	0.3141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,473.88660	3,472.868	22.10	0.9929	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.28660	2.768	22.10	0.0071	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,926.54850	2,925.410	20.93	0.9866	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			5.94850	5.310	20.93	0.0134	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			688.68300	684.250	14.04	0.7763	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			112.38300	107.450	14.04	0.2237	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			469.32560	460.047	15.22	0.5517	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			312.62560	303.947	15.22	0.4483	0.00	0	5,000
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			480.51810	472.056	14.62	0.5852	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			310.11810	301.056	14.62	0.4148	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			829.25540	820.600	16.26	0.7039	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			199.65540	191.600	16.26	0.2961	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,236.99690	1,230.308	17.37	0.8102	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			122.49690	116.408	17.37	0.1898	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,748.56420	1,743.663	18.43	0.8866	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			70.86420	66.663	18.43	0.1134	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			784.20770	775.067	16.11	0.6693	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			239.90770	231.467	16.11	0.3307	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,640.53840	3,639.260	20.21	0.9879	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			6.23840	5.660	20.21	0.0121	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,099.22140	3,097.287	20.26	0.9734	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			14.92140	13.687	20.26	0.0266	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			621.65140	614.514	14.43	0.6668	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			235.95140	228.114	14.43	0.3332	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			688.81330	679.392	15.82	0.6302	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			274.51330	265.792	15.82	0.3698	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			168.92160	162.297	14.19	0.2620	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			746.32160	740.397	14.19	0.7380	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			25.34810	23.231	14.20	0.0532	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,519.54810	1,518.131	14.20	0.9468	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			270.34860	261.682	15.91	0.3580	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			736.14860	726.782	15.91	0.6420	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,425.58640	3,424.037	19.99	0.9820	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			9.78640	8.937	19.99	0.0180	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,564.09000	1,558.015	17.94	0.8400	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			111.89000	106.415	17.94	0.1600	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,588.30870	2,588.766	17.28	0.9885	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.40870	5.266	17.28	0.0115	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			353.99880	345.275	14.73	0.4136	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			546.89880	538.775	14.73	0.5864	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			20.80500	19.362	14.82	0.0418	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,763.70500	1,762.862	14.82	0.9582	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,293.50970	3,290.611	20.77	0.9566	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			30.20970	27.911	20.77	0.0434	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			707.31310	700.497	14.42	0.6670	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			270.61310	263.197	14.42	0.3330	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			918.55100	909.498	16.29	0.6694	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			275.25100	266.798	16.29	0.3306	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			715.25530	705.874	15.73	0.5951	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			351.95530	343.174	15.73	0.4049	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,892.72120	3,890.361	21.73	0.9721	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			19.42120	17.661	21.73	0.0279	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			623.71400	614.429	15.39	0.5414	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			429.11400	420.329	15.39	0.4586	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,313.84730	2,309.114	19.01	0.8953	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			79.24730	75.014	19.01	0.1047	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			769.45640	762.852	14.37	0.6806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			268.95640	261.852	14.37	0.3194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,557.07830	2,552.785	19.41	0.9109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			67.57830	63.785	19.41	0.0891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			135.96000	130.061	18.06	0.1696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,755.46000	1,749.061	18.06	0.8304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			134.83890	128.966	18.07	0.1683	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,764.33890	1,757.966	18.07	0.8317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			137.09310	131.164	18.04	0.1708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,746.59310	1,740.164	18.04	0.8292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,159.62160	1,151.236	16.80	0.7191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			240.12160	232.236	16.80	0.2809	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,425.31540	1,417.841	17.43	0.7760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			185.81540	178.841	17.43	0.2240	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,290.26140	1,286.487	13.79	0.8734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			79.76140	75.487	13.79	0.1266	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			416.33820	407.514	15.52	0.4436	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			665.83820	656.514	15.52	0.5564	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,604.51980	2,600.328	19.48	0.9141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			65.01980	61.328	19.48	0.0859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,332.50720	1,328.945	13.76	0.8836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			72.00720	67.945	13.76	0.1164	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			419.78480	410.962	15.50	0.4465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			659.28480	649.962	15.50	0.5535	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,693.59760	1,687.003	17.95	0.8214	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			144.09760	138.003	17.95	0.1786	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,117.50380	2,112.154	18.68	0.8741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			98.00380	93.154	18.68	0.1259	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,135.93560	2,130.635	18.71	0.8759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			96.43560	91.635	18.71	0.1241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,119.56220	1,111.041	16.70	0.7091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			250.06220	242.041	16.70	0.2909	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			954.32630	948.924	14.08	0.7664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			173.82630	167.925	14.08	0.2336	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			389.74030	380.911	15.67	0.4210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			719.24030	709.911	15.67	0.5790	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		515.39560	506.794	15.03	0.5221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		504.89560	495.794	15.03	0.4779	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		2,321.69310	2,316.864	19.02	0.8930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		82.19310	77.864	19.02	0.1070	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		712.47110	703.143	15.65	0.5762	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		392.97110	384.143	15.65	0.4238	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		1,418.71540	1,415.582	13.69	0.9024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		58.21540	54.582	13.69	0.0976	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		1,817.81270	1,811.603	18.16	0.8390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		128.31270	122.603	18.16	0.1610	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		2,293.67250	2,288.775	18.97	0.8906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		84.17250	79.775	18.97	0.1094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		1,491.95570	1,489.382	13.86	0.9126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		51.45570	48.382	13.86	0.0874	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		624.52520	616.719	14.72	0.5961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		384.02520	375.719	14.72	0.4039	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		1,357.49950	1,349.795	17.27	0.7629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		197.99950	190.795	17.27	0.2371	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		1,468.12460	1,460.793	17.52	0.7838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		178.62460	171.793	17.52	0.2162	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		1,340.68290	1,332.919	17.23	0.7596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		201.18290	193.919	17.23	0.2404	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		1,349.08290	1,341.350	17.25	0.7613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		199.58290	192.350	17.25	0.2387	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		1,208.25040	1,200.030	16.92	0.7307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		228.75040	221.030	16.92	0.2693	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		963.91650	954.883	16.31	0.6655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		294.41650	285.883	16.31	0.3345	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		1,510.38650	1,507.942	13.91	0.9151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		49.88650	46.942	13.91	0.0849	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		904.79920	899.188	14.12	0.7460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		194.29920	188.188	14.12	0.2540	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		1,603.17590	1,601.332	14.12	0.9262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		42.67590	40.332	14.12	0.0738	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		688.50670	681.221	14.56	0.6352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		328.00670	320.222	14.56	0.3648	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		1,744.14550	1,743.046	14.45	0.9405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		33.64550	32.046	14.45	0.0595	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		534.26670	525.093	15.12	0.4935	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		494.76670	486.093	15.12	0.5065	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		1,545.57930	1,538.505	17.68	0.7974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		166.07930	159.505	17.68	0.2026	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		990.64010	985.397	14.04	0.7805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		160.14010	154.397	14.04	0.2195	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		867.18490	857.972	16.07	0.6343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		327.68490	318.972	16.07	0.3657	0.00	0	16,130

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	13.25	Put			398.79470	390.373	14.76	0.4137	0.00	0	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			609.29470	601.373	14.76	0.5863	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,684.80070	1,678.179	17.93	0.8201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			145.30070	139.179	17.93	0.1799	0.00	0	20,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,183.31780	1,179.002	13.88	0.8447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			102.81780	98.002	13.88	0.1553	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			830.99220	821.739	15.97	0.6216	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			341.49220	332.739	15.97	0.3784	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			726.03570	716.709	15.69	0.5817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			386.53570	377.709	15.69	0.4183	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			285.12700	277.823	14.42	0.3323	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			745.62700	738.823	14.42	0.6677	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			374.34600	366.122	14.69	0.3974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			634.84600	627.122	14.69	0.6026	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,588.76890	1,581.836	17.76	0.8048	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			159.26890	152.836	17.76	0.1952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			128.08990	122.807	13.96	0.1848	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,088.58990	1,083.807	13.96	0.8152	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,848.68720	1,848.027	14.69	0.9493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			28.18720	27.027	14.69	0.0507	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,808.96100	3,806.207	21.75	0.9610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			29.46100	27.207	21.75	0.0390	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			602.78300	594.725	14.81	0.5730	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			430.38300	421.825	14.81	0.4270	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,391.70690	1,383.962	17.29	0.7618	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			204.10690	196.862	17.29	0.2382	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			380.77800	372.599	14.68	0.3953	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			653.17800	645.499	14.68	0.6047	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,468.10290	1,460.607	17.46	0.7760	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			190.50290	183.507	17.46	0.2240	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			787.66960	780.966	14.34	0.6697	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			298.36960	291.165	14.34	0.3303	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,037.92050	1,028.893	16.34	0.6688	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			307.22050	298.693	16.34	0.3312	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			735.53580	726.258	15.57	0.5678	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			424.83580	416.058	15.57	0.4322	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,123.00110	4,120.084	22.06	0.9602	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			32.30110	29.884	22.06	0.0398	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,486.08130	3,482.590	20.88	0.9435	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			45.38130	42.390	20.88	0.0565	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			260.44090	253.727	14.20	0.2997	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			853.14090	846.926	14.20	0.7003	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			196.02220	189.974	14.03	0.2347	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,055.92220	1,050.374	14.03	0.7653	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			304.06070	297.045	14.30	0.3135	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			894.36070	887.746	14.30	0.6865	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	31/01/2019	Foreign Exchange Option	12.79	Put			246.32730	239.877	14.13	0.2700	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			998.22730	992.277	14.13	0.7300	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			867.46140	860.693	14.37	0.6725	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			325.56140	318.293	14.37	0.3275	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,171.94320	1,162.468	16.51	0.6722	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			333.84320	324.868	16.51	0.3278	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,763.82160	1,755.638	17.68	0.7732	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			227.52160	220.038	17.68	0.2268	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,289.97210	1,280.683	16.72	0.6733	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			358.77210	350.383	16.72	0.3267	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			282.29910	276.060	14.24	0.2814	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,041.09910	1,035.760	14.24	0.7186	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			936.55210	930.633	14.42	0.6753	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			347.75210	340.933	14.42	0.3247	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,885.73800	1,885.482	13.85	0.9109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			66.73800	65.382	13.85	0.0891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,661.07050	1,659.219	13.87	0.8747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			102.07050	99.119	13.87	0.1253	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,157.63170	2,158.547	13.83	0.9429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			38.63170	38.447	13.83	0.0571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,295.27160	3,296.617	15.43	0.9891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.27160	6.517	15.43	0.0109	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			519.08080	510.819	15.93	0.4289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			950.08080	940.719	15.93	0.5711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,263.40540	1,253.963	16.62	0.6527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			402.40540	394.063	16.62	0.3473	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,130.45620	1,125.710	14.23	0.7352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			271.45620	265.610	14.23	0.2648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			578.13290	569.886	15.04	0.4347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			747.13290	739.986	15.04	0.5653	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,647.64220	1,638.603	17.42	0.7262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			306.64220	298.703	17.42	0.2738	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,846.44730	1,837.888	17.72	0.7583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			265.44730	257.988	17.72	0.2417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,939.12730	1,939.160	13.85	0.9181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			60.12730	59.060	13.85	0.0819	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,059.84320	2,051.799	18.04	0.7878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			228.84320	221.899	18.04	0.2122	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,127.78210	1,118.274	16.31	0.6204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			446.78210	438.374	16.31	0.3796	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			622.21840	614.335	15.47	0.4943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			753.21840	744.235	15.47	0.5057	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,335.49460	1,331.470	14.03	0.7995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			186.49460	181.370	14.03	0.2005	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			582.16990	574.119	15.64	0.4696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			823.16990	814.019	15.64	0.5304	0.00	0	721

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	13.46	Call			742.56790	735.388	15.06	0.5629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			583.56790	575.288	15.06	0.4371	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			245.66930	238.478	17.88	0.2259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,956.66930	1,948.379	17.88	0.7741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			248.60610	241.373	17.86	0.2283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,939.60610	1,931.273	17.86	0.7717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,138.06160	2,130.200	18.15	0.7975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			217.06160	210.300	18.15	0.2025	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			247.13130	239.921	17.87	0.2271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,948.13130	1,939.821	17.87	0.7729	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			133.46080	129.722	13.93	0.1524	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,557.56080	1,555.022	13.93	0.8476	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,414.09460	1,404.811	16.92	0.6756	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			381.49460	373.411	16.92	0.3244	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			368.38040	361.953	14.46	0.3216	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,005.78040	1,000.553	14.46	0.6784	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			392.13390	385.543	14.53	0.3331	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			986.23390	980.943	14.53	0.6669	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,551.07680	1,542.489	17.10	0.6788	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			402.17680	395.189	17.10	0.3212	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			356.83730	351.593	14.43	0.3001	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,127.93730	1,124.293	14.43	0.6999	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,078.63610	1,074.814	14.48	0.6822	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			387.53610	382.114	14.48	0.3178	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			625.88490	618.803	15.13	0.4290	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			826.98490	821.504	15.13	0.5710	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,150.85810	1,147.039	14.55	0.6854	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			407.05810	402.239	14.55	0.3146	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,687.56120	1,679.695	17.29	0.6823	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			421.36120	414.495	17.29	0.3177	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			467.36530	462.133	14.70	0.3445	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,071.16530	1,066.933	14.70	0.6555	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			145.84990	144.269	13.82	0.1496	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,754.74990	1,754.169	13.82	0.8504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,537.37920	1,529.697	16.97	0.6485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			485.07920	478.097	16.97	0.3515	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,185.67460	2,178.727	17.98	0.7458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			333.37460	327.127	17.98	0.2542	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,442.23780	2,435.729	18.33	0.7751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,108.00720	1,103.794	14.70	0.6600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,341.29810	1,338.040	14.42	0.7371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			323.59810	319.640	14.42	0.2629	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,126.86130	2,119.812	17.90	0.7384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			344.56130	338.212	17.90	0.2616	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,049.61550	1,045.055	14.84	0.6369	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.93780	10.413	13.00	0.0166	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	14/06/2019	Foreign Exchange Option	12.28	Call			1,673.04160	1,671.434	14.04	0.8245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			185.34160	183.034	14.04	0.1755	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,194.58820	1,190.793	14.56	0.6911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			406.88820	402.393	14.56	0.3089	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			470.30720	465.394	14.70	0.3400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,355.03030	1,347.366	16.62	0.6134	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			542.73030	535.766	16.62	0.3866	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,338.77550	2,332.090	18.19	0.7638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			306.47550	300.490	18.19	0.2362	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,087.63780	3,088.813	13.00	0.9834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,195.43060	1,187.874	16.31	0.5783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			763.88630	757.640	15.67	0.5076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			876.18630	869.240	15.67	0.4924	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			600.19060	593.328	16.32	0.4201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,202.49060	1,194.928	16.32	0.5799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			289.93780	284.129	18.33	0.2249	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			783.04620	776.889	15.60	0.5171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			845.34620	838.489	15.60	0.4829	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			597.27140	590.397	16.34	0.4184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,209.57140	1,201.997	16.34	0.5816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			603.13060	596.274	16.31	0.4217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			521.91550	516.655	14.84	0.3631	0.00	0	30,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			422.85600	418.506	14.60	0.3115	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,214.35600	1,210.406	14.60	0.6885	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,814.58570	1,807.269	17.43	0.6861	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			436.08570	429.169	17.43	0.3139	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			505.46930	500.621	14.76	0.3494	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,112.06930	1,107.621	14.76	0.6506	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,891.95720	2,886.548	18.85	0.8072	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			251.95720	246.848	18.85	0.1928	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			986.62260	981.444	15.11	0.5983	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			636.62260	631.144	15.11	0.4017	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			440.41870	436.519	14.65	0.3078	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,288.31870	1,284.119	14.65	0.6922	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,947.61940	1,940.993	17.56	0.6882	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			455.51940	448.593	17.56	0.3118	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			544.40450	539.914	14.85	0.3537	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,154.20450	1,149.314	14.85	0.6463	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,090.11070	2,083.943	17.77	0.6910	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			473.01070	466.143	17.77	0.3090	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			457.38340	453.856	14.76	0.3045	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,360.28340	1,356.056	14.76	0.6955	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			584.29620	579.898	14.99	0.3567	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,202.59620	1,197.498	14.99	0.6433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,723.78100	1,720.685	14.41	0.7828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			289.78100	287.585	14.41	0.2172	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	16/09/2019	Foreign Exchange Option	15.87	Put		2,373.96500	2,368.288	18.14	0.7171	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		437.96500	431.388	18.14	0.2829	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,150.17920	1,144.610	15.22	0.6155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		676.17920	671.510	15.22	0.3845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,159.76910	1,154.246	15.20	0.6191	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		665.76910	661.146	15.20	0.3809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,201.50350	3,199.618	12.54	0.9774	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		17.50350	16.518	12.54	0.0226	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,154.96410	1,149.418	15.21	0.6173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		670.96410	666.318	15.21	0.3827	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		472.56470	469.297	14.83	0.3008	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,432.16470	1,427.897	14.83	0.6992	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,214.78910	2,209.001	17.93	0.6912	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		494.38910	487.601	17.93	0.3088	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		617.69130	613.548	15.10	0.3580	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,250.99130	1,245.748	15.10	0.6420	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		659.32840	655.198	15.22	0.3624	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,285.62840	1,280.198	15.22	0.6376	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,503.23490	1,499.226	14.91	0.7027	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		486.93490	484.227	14.91	0.2973	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,364.37490	2,358.929	18.13	0.6941	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		510.67490	503.929	18.13	0.3059	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		528.85010	522.115	18.29	0.3052	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		499.16710	496.761	14.96	0.2940	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,568.56710	1,564.561	14.96	0.7060	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,489.45010	2,484.315	18.29	0.6948	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		696.30230	692.312	15.32	0.3641	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,331.20230	1,325.512	15.32	0.6359	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		593.89210	586.853	18.03	0.3325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,298.89210	2,293.653	18.03	0.6675	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,063.73170	6,061.941	21.33	0.8980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		158.73170	155.141	21.33	0.1020	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		591.92580	584.895	18.04	0.3315	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,306.92580	2,301.695	18.04	0.6685	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		589.97370	582.951	18.05	0.3306	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,314.97370	2,309.751	18.05	0.6694	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,629.14070	2,624.390	18.44	0.6961	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		547.14070	540.391	18.44	0.3039	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		511.06060	508.962	15.00	0.2903	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,639.06060	1,634.962	15.00	0.7097	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		732.75450	728.761	15.41	0.3658	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,374.35450	1,368.361	15.41	0.6342	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		767.82700	763.983	15.50	0.3676	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,412.52700	1,406.383	15.50	0.6324	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		801.90240	798.203	15.57	0.3687	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,453.40240	1,447.003	15.57	0.6313	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			836.28890	832.747	15.64	0.3698	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,494.48890	1,487.947	15.64	0.6302	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			868.45710	865.087	15.70	0.3714	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,526.05710	1,519.387	15.70	0.6286	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			902.27920	898.937	15.76	0.3715	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,572.07920	1,565.137	15.76	0.6285	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,053.64750	1,046.198	17.22	0.4610	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,805.54750	1,801.798	17.22	0.5390	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,059.54260	1,052.123	17.20	0.4630	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,791.44260	1,787.723	17.20	0.5370	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,056.59390	1,049.155	17.21	0.4620	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,798.49390	1,794.755	17.21	0.5380	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,936.54540	1,932.624	17.35	0.5445	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,079.24540	1,070.724	17.35	0.4555	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,185.14200	1,176.474	17.37	0.4742	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,908.94200	1,905.974	17.37	0.5258	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,182.10610	1,173.436	17.38	0.4732	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,915.90610	1,912.936	17.38	0.5268	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,179.11380	1,170.449	17.38	0.4723	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,922.91380	1,919.949	17.38	0.5277	0.00	0	0
Total \$ / R Option												120,018.75	700	3,141,353
Total \$ / R												1,253,164,212.05	94,762	3,829,584
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.31080		13.31050			0.0000	66,554.00	5	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.46100		13.46050			0.0000	67,305.00	5	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.62010		13.61900			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.76840		13.76770			0.0000	0.00	0	0
Total \$ / R MAXI Future												133,859.00	10	370
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,860.22220	10,211.924	16.60	0.2184	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			80,810.22220	80,131.924	16.60	0.7816	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,694.90470	10,051.272	16.63	0.2155	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			81,644.90470	80,971.272	16.63	0.7845	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,028.21060	10,374.953	16.58	0.2213	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			79,978.21060	79,294.953	16.58	0.7787	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			229,367.25150	228,877.494	18.97	0.8906	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			8,417.25150	7,977.494	18.97	0.1094	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			12,313.19510	11,755.798	18.24	0.1551	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			186,263.19510	185,655.798	18.24	0.8449	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			12,212.38520	11,657.753	18.26	0.1539	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			187,162.38520	186,557.753	18.26	0.8461	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,414.90140	11,854.932	18.23	0.1562	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			185,364.90140	184,754.932	18.23	0.8438	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			52,537.43900	51,713.442	15.90	0.4331	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			93,637.43900	92,703.442	15.90	0.5669	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		52,221.98530	51,396.677	15.92	0.4310		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		94,321.98530	93,386.677	15.92	0.5690		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		52,855.31110	52,031.789	15.89	0.4351		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		92,955.31110	92,021.789	15.89	0.5649		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		60,019.06210	59,340.882	16.32	0.4201		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		120,249.06210	119,500.882	16.32	0.5799		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		59,727.13660	59,047.820	16.34	0.4184		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		120,957.13660	120,207.820	16.34	0.5816		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		60,313.05960	59,635.014	16.31	0.4217		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		119,543.05960	118,795.014	16.31	0.5783		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											133,859.00	10	370
£ / R	On 17/09/2018	Foreign Exchange Future			17.53200	17.53280			0.0000		12,745,764.00	727	227,319
£ / R	On 28/09/2018	Foreign Exchange Future			17.56490	17.56550			0.0000		0.00	0	14
£ / R	On 14/12/2018	Foreign Exchange Future			17.79940	17.79960			0.0000		11,569,610.00	650	10,605
£ / R	On 18/03/2019	Foreign Exchange Future			18.09290	18.09190			0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.36890	18.36870			0.0000		0.00	0	6,156
£ / R	On 16/09/2019	Foreign Exchange Future			18.67810	18.67980			0.0000		0.00	0	895
Total £ / R Future											24,315,374.00	1,377	249,921
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		146.86910	137.588	14.63	0.2444		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		864.06910	855.588	14.63	0.7556		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		144.86750	135.644	14.64	0.2415		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		872.06750	863.644	14.64	0.7585		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		148.89820	139.561	14.61	0.2472		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		856.09820	847.561	14.61	0.7528		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call		376.26430	364.340	13.79	0.4781		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put		460.76430	449.440	13.79	0.5219		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call		372.11850	360.206	13.80	0.4743		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put		466.61850	455.306	13.80	0.5257		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call		380.44460	368.516	13.77	0.4820		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put		454.94460	443.616	13.77	0.5180		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		495.40690	483.820	14.18	0.4370		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		815.80690	804.420	14.18	0.5630		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		491.79670	480.216	14.19	0.4346		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		822.19670	810.816	14.19	0.5654		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		499.04020	487.448	14.17	0.4394		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		809.44020	798.048	14.17	0.5606		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		775.33910	763.914	14.83	0.4856		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		983.43910	971.014	14.83	0.5144		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		771.37600	759.944	14.84	0.4838		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Put		989.47600	977.044	14.84	0.5162		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		779.32000	767.901	14.83	0.4874		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		977.42000	965.001	14.83	0.5126		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			967.98950	960.076	15.65	0.4911	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,229.28950	1,221.176	15.65	0.5089	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			964.07630	956.155	15.66	0.4897	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,235.37630	1,227.255	15.66	0.5103	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			971.91700	964.010	15.65	0.4926	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,223.21700	1,215.110	15.65	0.5074	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,224.32360	1,216.570	16.11	0.5168	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,364.52360	1,358.470	16.11	0.4832	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,220.24410	1,212.484	16.11	0.5156	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,370.44410	1,364.384	16.11	0.4844	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,228.42320	1,220.661	16.10	0.5180	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,358.62320	1,352.561	16.10	0.4820	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												24,315,374.00	1,377	249,921
¥ / R	On	23/08/2018	Foreign Exchange Future			0.11960		0.12030			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12023		0.12033			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12235		0.12246			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12481		0.12489			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12712		0.12720			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			0.00000	339.304	27.12	0.4973	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			0.00000	379.304	27.12	0.5027	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			0.00000	85.535	29.98	0.1679	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			0.00000	1,125.535	29.98	0.8321	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			0.00000	999.393	24.27	0.8995	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			0.00000	39.393	24.27	0.1005	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			76.33840	70.886	19.58	0.1562	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,043.73840	1,048.186	19.58	0.8438	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			16.07840	16.214	22.34	0.0404	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,983.47840	1,993.514	22.34	0.9596	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			317.35100	308.298	16.26	0.5245	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			284.75100	285.598	16.26	0.4755	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			627.21000	618.170	16.37	0.5955	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			381.31000	382.970	16.37	0.4045	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			287.10520	279.343	18.68	0.3212	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,041.20520	1,044.143	18.68	0.6788	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,293.94650	1,283.293	13.56	0.9041	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			48.04650	48.093	13.56	0.0959	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			979.62360	970.869	18.00	0.6346	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			490.12360	490.269	18.00	0.3654	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			547.89940	539.252	18.93	0.4237	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,058.39940	1,058.652	18.93	0.5763	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,643.64880	1,635.181	17.07	0.8390	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	0.11	Put			154.14880	154.581	17.07	0.1610	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			747.68760	739.429	18.18	0.4818	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,027.98760	1,027.729	18.18	0.5182	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			469.14960	461.177	19.45	0.3313	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,749.44960	1,749.477	19.45	0.6687	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,174.54280	1,166.998	16.38	0.6740	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			454.84280	455.298	16.38	0.3260	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	31/07/2018	Foreign Exchange Future			15.42330		15.45070			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.54200		15.56940			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.55460		15.58200			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.57350		15.60080			0.0000	2,242,584.00	144	133,571
€ / R	On	25/09/2018	Foreign Exchange Future			15.59880		15.62600			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.85850		15.88580			0.0000	0.00	0	28,602
€ / R	On	18/03/2019	Foreign Exchange Future			16.17680		16.20350			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.48140		16.50830			0.0000	0.00	0	5,256
Total € / R Future												2,242,584.00	144	172,304
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			37.44870	31.790	14.82	0.2086	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			278.14870	245.090	14.82	0.7914	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			332.49190	337.447	13.91	0.5323	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			281.89190	259.447	13.91	0.4677	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			337.63500	343.226	13.87	0.5237	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			299.63500	277.826	13.87	0.4763	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			66.06440	57.392	16.22	0.1236	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,548.64570	1,569.965	16.88	0.9237	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,366.11300	1,340.085	14.13	0.9531	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			15.31300	16.585	14.13	0.0469	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			196.38000	179.566	14.69	0.3247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			595.58000	606.066	14.69	0.6753	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,225.26440	1,243.892	16.22	0.8764	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,539.22920	1,560.505	16.86	0.9226	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			241.18640	222.526	14.37	0.3844	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			490.38640	499.026	14.37	0.6156	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,962.24170	3,989.195	23.48	0.9938	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.04170	2.695	23.48	0.0062	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			39.44570	33.465	16.88	0.0763	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.36890	0.261	26.36	0.0006	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,104.28360	2,076.995	16.43	0.9897	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.48360	3.495	16.43	0.0103	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			38.87090	32.933	16.90	0.0752	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,558.07090	1,579.433	16.90	0.9248	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			40.02920	34.005	16.86	0.0774	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	21.63	Put			6,029.56890	6,056.761	26.36	0.9994	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			666.93290	678.291	14.85	0.6845	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			202.93290	187.091	14.85	0.3155	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			123.14830	114.860	17.16	0.1396	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,137.34830	2,156.360	17.16	0.8604	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			125.08230	116.689	17.14	0.1416	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,119.28230	2,138.189	17.14	0.8584	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			124.11140	115.771	17.15	0.1406	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,128.31140	2,147.271	17.15	0.8594	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			782.40650	761.703	14.28	0.5329	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			708.90650	714.903	14.28	0.4671	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			778.07070	757.404	14.29	0.5308	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			714.57070	720.604	14.29	0.4692	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			773.76200	753.122	14.30	0.5286	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			720.26200	726.322	14.30	0.4714	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			771.86040	754.918	14.98	0.4622	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,133.56040	1,143.518	14.98	0.5378	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			768.44660	751.542	14.99	0.4606	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,140.14660	1,150.142	14.99	0.5394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			775.28380	758.311	14.97	0.4638	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,126.98380	1,136.911	14.97	0.5362	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												2,242,584.00	144	462,510
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.83640		9.85880			0.0000	0.00	0	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.95300		9.97560			0.0000	0.00	0	11,417
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.08100		10.10290			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.20410		10.22540			0.0000	0.00	0	4,929
Total AU\$ / R Future												0.00	0	28,668
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,274.47880	1,296.234	14.57	0.9860	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			3.45170	2.771	14.48	0.0147	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,254.65170	1,276.371	14.48	0.9853	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			3.36390	2.701	14.53	0.0143	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,264.56390	1,286.301	14.53	0.9857	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			3.27880	2.634	14.57	0.0140	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			20.32630	18.738	13.94	0.0532	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,534.72630	1,555.738	13.94	0.9468	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			21.12790	19.461	13.91	0.0550	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,515.52790	1,536.461	13.91	0.9450	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			20.72290	19.096	13.92	0.0541	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,525.12290	1,546.096	13.92	0.9459	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			540.15660	549.934	12.07	0.5923	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			279.84130	267.807	12.09	0.4041	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			546.94130	556.807	12.09	0.5959	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			286.31050	274.095	12.06	0.4114	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			533.41050	543.096	12.06	0.5886	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			283.05660	270.934	12.07	0.4077	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,022.54610	1,035.954	13.58	0.7023	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			235.92710	228.098	13.60	0.2955	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,030.52710	1,043.998	13.60	0.7045	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			239.98070	232.028	13.56	0.2999	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,014.58070	1,027.928	13.56	0.7001	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			237.94610	230.053	13.58	0.2977	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,668
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.31020		10.28170			0.0000	0.00	0	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.44910		10.41940			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	595
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			849.75870	871.241	11.44	0.8880	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			48.05870	41.041	11.44	0.1120	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			841.17410	862.529	11.44	0.8851	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			49.47410	42.329	11.44	0.1149	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			858.37540	879.985	11.44	0.8908	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			46.67540	39.785	11.44	0.1092	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			318.40760	320.648	13.20	0.4217	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			629.00760	601.548	13.20	0.5783	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			315.28850	317.436	13.22	0.4184	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			635.88850	608.336	13.22	0.5816	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			321.55700	323.894	13.18	0.4250	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			622.15700	594.794	13.18	0.5750	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	595
CF CANDCO	On	15/10/2018	Foreign Exchange Future			346.27480		347.80330			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.44940		13.45520			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.70810		13.71340			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			13.99960		14.00400			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.27550		14.28100			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			22.33660	20.825	17.86	0.0550	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	17/09/2018	Foreign Exchange Option	15.03	Put			1,597.13660	1,601.425	17.86	0.9450	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			22.07420	20.575	17.90	0.0543	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,606.87420	1,611.175	17.90	0.9457	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			21.81580	20.329	17.94	0.0537	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,616.61580	1,620.929	17.94	0.9463	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			749.10450	747.804	13.67	0.6837	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			245.70450	249.704	13.67	0.3163	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			742.65100	741.344	13.68	0.6805	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			249.25100	253.244	13.68	0.3195	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			755.59170	754.298	13.67	0.6869	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			242.19170	246.198	13.67	0.3131	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			458.38820	456.041	14.69	0.4101	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			934.38820	936.441	14.69	0.5899	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			464.43970	462.123	14.66	0.4144	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			920.43970	922.523	14.66	0.5856	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			461.40590	459.072	14.67	0.4122	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			927.40590	929.472	14.67	0.5878	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			603.87840	601.887	14.80	0.4402	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,042.87840	1,046.387	14.80	0.5598	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			600.73400	598.724	14.82	0.4383	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,049.73400	1,053.224	14.82	0.5617	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			597.60720	595.580	14.83	0.4365	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,056.60720	1,060.080	14.83	0.5635	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95380		1.96310			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.97340		1.98160			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			1.99370		2.00110			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01240		2.01950			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,803.45150	1,885.944	14.56	0.9466	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			29.98470	20.541	14.70	0.0464	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,898.98470	1,982.541	14.70	0.9536	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			39.59720	27.915	14.43	0.0614	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,708.59720	1,789.915	14.43	0.9386	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			34.45150	23.944	14.56	0.0534	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,014.32620	951.143	12.05	0.6821	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			298.32620	317.143	12.05	0.3179	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			950.37220	886.293	12.03	0.6570	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			334.37220	352.293	12.03	0.3430	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,080.91320	1,018.531	12.06	0.7065	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			264.91320	284.531	12.06	0.2935	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			531.44360	492.582	13.67	0.3537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,420.44360	1,455.582	13.67	0.6463	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			504.14930	466.633	13.75	0.3388	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,493.14930	1,529.633	13.75	0.6612	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			560.15080	519.921	13.59	0.3691	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,349.15080	1,382.921	13.59	0.6309	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,237.62500	1,187.830	13.59	0.5757	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			842.62500	863.830	13.59	0.4243	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,188.63470	1,138.316	13.62	0.5602	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			893.63470	914.316	13.62	0.4398	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,288.23600	1,238.959	13.56	0.5912	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			793.23600	814.959	13.56	0.4088	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09270		2.09670			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13190		2.13600			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17610		2.17980			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21750		2.22130			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			23.79840	20.648	16.95	0.0389	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,556.79840	2,593.648	16.95	0.9611	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			22.08930	19.113	17.21	0.0359	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,655.08930	2,692.113	17.21	0.9641	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			20.54750	17.730	17.47	0.0332	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,753.54750	2,790.730	17.47	0.9668	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			937.69880	900.487	12.81	0.6138	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			477.69880	481.487	12.81	0.3862	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			882.84950	846.371	12.87	0.5904	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			522.84950	527.371	12.87	0.4096	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			994.94580	957.046	12.75	0.6371	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			434.94580	438.046	12.75	0.3629	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,410.00240	1,422.045	14.26	0.5927	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			677.28210	652.907	14.35	0.3932	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,479.28210	1,491.907	14.35	0.6068	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			740.09020	714.549	14.18	0.4217	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,342.09020	1,353.549	14.18	0.5783	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			708.00240	683.045	14.26	0.4073	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			787.63610	800.484	14.03	0.3686	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,546.45230	1,521.695	14.08	0.6178	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			833.45230	846.695	14.08	0.3822	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,493.73500	1,469.363	14.12	0.6042	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			880.73500	894.363	14.12	0.3958	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,600.63610	1,575.485	14.03	0.6314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69740		1.69780			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.71940		1.71960			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.74230		1.74240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76340		1.76360			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			62.61600	56.385	17.63	0.1061	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,584.61600	1,582.385	17.63	0.8939	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			54.81620	49.204	17.78	0.0940	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,676.81620	1,675.204	17.78	0.9060	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			70.94520	64.211	17.46	0.1191	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,492.94520	1,490.211	17.46	0.8809	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,705.29180	1,689.931	14.08	0.8761	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			109.29180	95.931	14.08	0.1239	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,618.96490	1,605.026	14.07	0.8606	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			122.96490	111.026	14.07	0.1394	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,534.05280	1,521.885	14.07	0.8438	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			138.05280	127.885	14.07	0.1562	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			681.39300	670.259	15.73	0.4400	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,157.39300	1,147.259	15.73	0.5600	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			649.17300	638.014	15.84	0.4235	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,225.17300	1,215.014	15.84	0.5765	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			715.21020	704.131	15.62	0.4569	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,091.21020	1,081.131	15.62	0.5431	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,047.77660	1,038.566	15.46	0.5343	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,011.77660	1,004.566	15.46	0.4657	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,007.05100	997.709	15.55	0.5190	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,071.05100	1,063.709	15.55	0.4810	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,090.09200	1,081.019	15.37	0.5498	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			954.09200	947.019	15.37	0.4502	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13130		0.13140			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13090		0.13010			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13050		0.12860			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12990		0.12740			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	17/09/2018	Foreign Exchange Future			1.63090		1.63090			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65490		1.65470			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68090		1.68080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70530		1.70520			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.03780		9.05610			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.14390		9.16180			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.26080		9.27830			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.37320		9.39100			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			12.19720	10.564	14.69	0.0509	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			876.09720	892.764	14.69	0.9491	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			11.79080	10.210	14.71	0.0493	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			885.69080	902.410	14.71	0.9507	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			11.39810	9.868	14.74	0.0478	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			895.29810	912.068	14.74	0.9522	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			406.69960	392.308	12.15	0.6373	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			174.89960	178.408	12.15	0.3627	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			400.69480	386.387	12.15	0.6317	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			178.89480	182.487	12.15	0.3683	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			412.76410	398.290	12.14	0.6429	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			170.96410	174.390	12.14	0.3571	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			554.09710	562.058	13.54	0.5867	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			299.03500	289.404	13.51	0.4206	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			540.73500	548.604	13.51	0.5794	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			295.69860	286.113	13.53	0.4169	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			547.39860	555.313	13.53	0.5831	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			292.39710	282.858	13.54	0.4133	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			308.13920	301.926	14.69	0.3664	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			837.13920	848.726	14.69	0.6336	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			305.52010	299.340	14.70	0.3639	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			844.52010	856.140	14.70	0.6361	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			310.78180	304.535	14.67	0.3690	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			829.78180	841.334	14.67	0.6310	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29730		1.29780			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30760		1.30820			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31760		1.31810			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32650		1.32700			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future									0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			722.00000	727.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Put			822.00000	827.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			622.00000	627.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			482.00000	476.000		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			382.00000	376.000		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			582.00000	576.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			219.00000	224.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			319.00000	324.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			119.00000	124.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			70.00000	65.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			30.00000	35.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			170.00000	165.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 17/09/2018 Foreign Exchange Future			1.31710		1.31720			0.0000	0.00	0	8
Total QUANTO £ / \$ Future									0.00	0	8
Total QUANTO £ / \$									0.00	0	8
QUANTO € On 17/09/2018 Foreign Exchange Future			1.17000		1.17210			0.0000	35,100.00	30	150
Total QUANTO € / \$ Future									35,100.00	30	150
Total QUANTO € / \$									35,100.00	30	150
R / ¥ On 23/08/2018 Foreign Exchange Future			8.35830	0.11909	8.31080			0.0000	0.00	0	0
Total R / ¥ Future									0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.27	Put		0.11909	0.00000	1,158.590	16.99	0.4016	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.27	Call		0.11909	0.00000	2,041.590	16.99	0.5984	5,308,132.96	26,000	13,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.11909	0.00000	3,499.168	18.50	0.7614	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.11909	0.00000	616.168	18.50	0.2386	801,019.05	13,000	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.11909	0.00000	1,790.089	16.69	0.5590	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.11909	0.00000	1,307.089	16.69	0.4410	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.11909	0.00000	1,729.622	16.61	0.5489	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.11909	0.00000	1,346.622	16.61	0.4511	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.11909	0.00000	1,851.528	16.76	0.5691	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.11909	0.00000	1,268.528	16.76	0.4309	0.00	0	0
Total R / ¥ Option												6,109,152.01	39,000	26,000
Total R / ¥												6,109,152.01	39,000	26,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.31760	0.11909	8.18080			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11909	452.55040	817.914	15.08	0.2834	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11909	4,744.55040	3,741.914	15.08	0.7166	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11909	434.38230	787.732	15.04	0.2761	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11909	4,826.38230	3,811.732	15.04	0.7239	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11909	471.32480	848.857	15.11	0.2908	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11909	4,663.32480	3,672.857	15.11	0.7092	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11909	2,033.71780	2,954.811	17.05	0.6210	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11909	1,925.71780	1,478.811	17.05	0.3790	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.77470		9.77390			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.90800		9.90690			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.05320		10.05190			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.19050		10.18960			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			106.41500	100.550	12.82	0.3292	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			332.51500	325.850	12.82	0.6708	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			103.71440	97.893	12.85	0.3222	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			339.81440	333.193	12.85	0.6778	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			109.17890	103.273	12.78	0.3362	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			325.27890	318.573	12.78	0.6638	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			634.19120	630.493	11.89	0.7859	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			97.29120	92.493	11.89	0.2141	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			626.65360	622.998	11.90	0.7816	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			99.75360	94.998	11.90	0.2184	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			641.77350	638.036	11.88	0.7902	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			94.87350	90.036	11.88	0.2098	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			311.92320	306.490	13.33	0.4170	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			600.02320	593.290	13.33	0.5830	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			308.71080	303.280	13.35	0.4137	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			606.81080	600.080	13.35	0.5863	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			315.16430	309.732	13.32	0.4204	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			593.26430	586.532	13.32	0.5796	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			598.40130	595.059	13.19	0.5816	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			418.80130	414.559	13.19	0.4184	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			608.31120	605.019	13.17	0.5880	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			408.71120	404.519	13.17	0.4120	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			603.33780	600.021	13.18	0.5848	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			413.73780	409.521	13.18	0.4152	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.69700		2.69350			0.0000	0.00	0	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.62520		2.61900			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.54070		2.53720			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46620		2.46420			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	1,500
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.88850	2.067	27.53	0.0205	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			668.38850	665.067	27.53	0.9795	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.88030	2.045	27.80	0.0202	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			678.38030	675.045	27.80	0.9798	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.89760	2.090	27.26	0.0209	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			658.39760	655.090	27.26	0.9791	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			30.45370	29.589	20.07	0.1770	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			381.45370	374.389	20.07	0.8230	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			29.11770	28.249	20.10	0.1704	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			390.11770	383.049	20.10	0.8296	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			31.84530	30.985	20.05	0.1838	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			372.84530	365.785	20.05	0.8162	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			85.12700	84.692	19.24	0.3489	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			277.92700	273.992	19.24	0.6511	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			82.42740	81.981	19.26	0.3404	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			285.22740	281.281	19.26	0.6596	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			87.90470	87.483	19.21	0.3575	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			270.70470	266.783	19.21	0.6425	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			9.44200	9.269	21.58	0.0480	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,075.24200	1,073.069	21.58	0.9520	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			9.13440	8.965	21.58	0.0466	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,084.93440	1,082.765	21.58	0.9534	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			9.75930	9.583	21.58	0.0494	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,065.55930	1,063.383	21.58	0.9506	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	1,500
ZMW / R On 17/09/2018			Foreign Exchange Future	1.29580	1.29440		0.0000		0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.25680	1.25620		0.0000		0.00	0	0
ZMW / R On 18/03/2019			Foreign Exchange Future	1.21040	1.21040		0.0000		0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.17020	1.17170		0.0000		0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 279 771 110.30	95,623	1,170,902
Total Options									6 229 170.76	39,700	3,457,559
Grand Total:									1,286,000,281.06	135,323	4,628,461