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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/07/2018 Foreign Exchange Future			13.13750		13.15050			0.0000	16,579,525.00	1,262	0
\$ / R On 02/08/2018 Foreign Exchange Future			13.09990		13.15050			0.0000	0.00	0	55
\$ / R On 06/08/2018 Foreign Exchange Future			13.10500		13.15740			0.0000	0.00	0	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.10670		13.15910			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.11690		13.16930			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.12020		13.17270			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.12360		13.14350			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.12870		13.18120			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.13370		13.18630			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.14220		13.19470			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.14720		13.19980			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.15230		13.20490			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.15900		13.21180			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.16920		13.22210			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.17600		13.22890			0.0000	1,006,277,472.00	76,372	451,804
\$ / R On 25/09/2018 Foreign Exchange Future			13.18950		13.24260			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.19460		13.24780			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.20130		13.25460			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.21840		13.27170			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.22690		13.28020			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.23540		13.28870			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	25/10/2018	Foreign Exchange Future			13.24050		13.29380			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.24730		13.30070			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.25080		13.30410			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.25250		13.30580			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.25920		13.31250			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.27260		13.32600			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.27770		13.33110			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.29950		13.35300			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.30110		13.35470			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.31960		13.37320			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.32460		13.37830			0.0000	48,887,957.40	3,669	66,833
\$ / R	On	21/12/2018	Foreign Exchange Future			13.33640		13.39010			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.35320		13.40700			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.35650		13.41030			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.38340		13.43730			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.40350		13.45760			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.40520		13.45930			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.42690		13.48080			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.45200		13.50550			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.48210		13.53530			0.0000	0.00	0	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.49710		13.55010			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.50050		13.55340			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.50720		13.56000			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.55400		13.60620			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.60570		13.65830			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.61070		13.66340			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.62900		13.68190			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.65240		13.70540			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.65740		13.71050			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.66070		13.71380			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.70740		13.76090			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.70910		13.76260			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.76130		13.81540			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.76670		13.82090			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.79190		13.84640			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.81720		13.87190			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.82080		13.87550			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.87310		13.92830			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			13.92540		13.98120			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.93080		13.98660			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			13.95070		14.00670			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			13.98310		14.03940			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.98670		14.04310			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.03900		14.09590			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.09490		14.15230			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.15090		14.20880			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Future			14.19960		14.25800			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.26090		14.31990			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.27890		14.33810			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.36190		14.42190			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.46250		14.52220			0.0000	0.00	0	0
Total \$ / R Future												1,071,744,954.40	81,303	693,918
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			350.17380	362.500	16.09	1.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			0.67380	0.000	16.09	0.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,169.50000	3,182.500	16.09	1.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.00000	0.000	16.09	0.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,669.50000	2,682.500	16.09	1.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.00000	0.000	16.09	0.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			158.56300	137.500	16.09	1.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			8.06300	0.000	16.09	0.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			649.52140	662.500	16.09	1.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			0.02140	0.000	16.09	0.0000	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			1.32050	0.978	20.98	0.0136	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			491.82050	440.878	20.98	0.9864	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			172.97940	200.363	15.60	0.7183	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			70.37940	45.363	15.60	0.2817	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,020.94840	3,073.357	43.78	0.9997	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.04840	0.057	43.78	0.0003	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			1.15160	1.154	19.23	0.0097	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			840.25160	787.854	19.23	0.9903	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			4.39210	2.611	19.56	0.0202	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			705.29210	755.911	19.56	0.9798	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,451.87060	1,503.760	21.54	0.9960	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1.17060	0.660	21.54	0.0040	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			367.16500	399.959	15.92	0.7880	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			69.86500	50.159	15.92	0.2120	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			79.07110	57.565	15.77	0.2375	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			336.37110	367.365	15.77	0.7625	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			431.57650	467.690	16.22	0.8325	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			54.27650	37.890	16.22	0.1675	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			163.67030	129.561	14.83	0.4458	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			170.97030	189.361	14.83	0.5542	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			193.86920	214.345	14.98	0.5927	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			146.56920	114.545	14.98	0.4073	0.00	0	350
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			0.00000	82.016	14.64	0.3048	1,640,324.00	20,000	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			0.00000	285.616	14.64	0.6952	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			450.44340	486.027	16.12	0.7989	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			71.64340	54.727	16.12	0.2011	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			217.11340	239.092	15.06	0.5534	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			193.41340	162.792	15.06	0.4466	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			241.43270	264.746	14.97	0.5556	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			206.13270	176.946	14.97	0.4444	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			2.69850	1.956	20.58	0.0080	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,907.99850	1,959.756	20.58	0.9920	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,850.84540	2,903.348	23.63	0.9979	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.64540	0.548	23.63	0.0021	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			342.80650	304.567	14.69	0.6119	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			143.00650	157.367	14.69	0.3881	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			545.54970	582.435	16.46	0.7759	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			95.34970	79.635	16.46	0.2241	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			669.83670	710.188	16.94	0.8307	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			69.63670	57.388	16.94	0.1693	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,370.93950	3,423.450	27.43	0.9978	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.73950	0.650	27.43	0.0022	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			26.91780	28.815	14.13	0.1044	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			761.81780	711.115	14.13	0.8956	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			763.05110	803.700	17.07	0.8332	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			74.85110	62.700	17.07	0.1668	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			321.11440	285.441	14.77	0.5534	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			199.31440	216.441	14.77	0.4466	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			436.39370	395.389	14.57	0.6723	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			90.34420	76.344	16.79	0.1975	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			124.59370	136.389	14.57	0.3277	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			409.53710	439.552	15.73	0.6574	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			171.33710	148.552	15.73	0.3426	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			323.70500	349.763	15.34	0.5874	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			215.50500	188.763	15.34	0.4126	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			678.54420	717.344	16.79	0.8025	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			324.95870	349.786	15.25	0.5636	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			247.05870	218.985	15.25	0.4364	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			18.78810	14.860	18.79	0.0417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,649.88810	1,698.860	18.79	0.9583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			18.41220	14.553	18.81	0.0410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,659.51220	1,708.553	18.81	0.9590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			19.17140	15.175	18.78	0.0425	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,640.27140	1,689.175	18.78	0.9575	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,229.84800	2,176.878	18.49	0.9968	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.94800	0.878	18.49	0.0032	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			776.54700	728.001	14.14	0.8538	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			47.64700	52.001	14.14	0.1462	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,913.09210	2,965.651	21.50	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.99210	1.651	21.50	0.0052	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			507.55850	465.773	14.47	0.6928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			128.65850	139.773	14.47	0.3072	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,813.14260	2,865.682	20.96	0.9946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			2.04260	1.682	20.96	0.0054	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			436.39650	397.234	14.59	0.6326	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			167.49650	181.234	14.59	0.3674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,921.69460	1,972.219	19.12	0.9756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			10.59460	8.219	19.12	0.0244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			132.50610	115.186	16.37	0.2532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			633.60610	669.186	16.37	0.7468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			684.97440	638.433	14.18	0.8104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			66.07440	72.433	14.18	0.1896	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,743.18280	2,795.708	20.58	0.9944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.08280	1.708	20.58	0.0056	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,853.12150	2,905.669	21.18	0.9947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			2.02150	1.669	21.18	0.0053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			653.43580	607.583	14.23	0.7925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			74.53580	81.583	14.23	0.2075	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			571.77830	605.552	16.14	0.7172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			150.67830	131.552	16.14	0.2828	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,063.03040	3,115.614	22.31	0.9951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.93040	1.614	22.31	0.0049	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,792.89600	3,845.560	26.24	0.9959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.79600	1.560	26.24	0.0041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			237.91760	211.245	15.33	0.4123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			369.01760	395.246	15.33	0.5877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			331.93780	356.448	15.16	0.5568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			260.83780	232.448	15.16	0.4432	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,483.05340	1,430.454	15.07	0.9831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.15340	4.454	15.07	0.0169	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			281.37680	251.528	15.02	0.4699	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			302.47680	325.528	15.02	0.5301	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,731.38370	1,678.542	16.21	0.9904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.48370	2.542	16.21	0.0096	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,384.03960	1,331.611	14.62	0.9787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			5.13960	5.611	14.62	0.0213	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,236.79230	1,185.417	14.35	0.9658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			7.89230	9.417	14.35	0.0342	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,532.63990	1,479.975	15.30	0.9850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.73990	3.974	15.30	0.0150	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,631.94180	1,579.173	15.76	0.9880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.04180	3.173	15.76	0.0120	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			953.70280	903.788	14.22	0.9131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			24.80280	27.788	14.22	0.0869	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,751.28620	1,698.432	16.30	0.9909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.38620	2.432	16.30	0.0091	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			104.54600	113.914	14.37	0.2655	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			563.44600	519.914	14.37	0.7345	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			462.34940	492.400	15.72	0.6546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			191.24940	168.400	15.72	0.3454	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			113.19050	123.196	14.41	0.2809	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	12.80	Call			542.09050	499.196	14.41	0.7191	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			20.78860	23.486	14.24	0.0754	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			999.68860	949.486	14.24	0.9246	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,334.62700	1,282.308	14.39	0.9760	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			5.72700	6.308	14.39	0.0240	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			793.70120	745.001	14.14	0.8607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			44.80120	49.001	14.14	0.1393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			630.27360	584.966	14.27	0.7786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			81.37360	88.966	14.27	0.2214	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			275.84570	295.952	14.88	0.5027	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			304.74570	271.952	14.88	0.4973	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			881.42900	832.018	14.19	0.8919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			32.52900	36.018	14.19	0.1081	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			183.29530	198.042	14.64	0.3898	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			412.19530	374.042	14.64	0.6102	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			487.48950	446.393	14.50	0.6767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			138.58950	150.393	14.50	0.3233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			534.31140	566.890	16.00	0.6974	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			163.21140	142.890	16.00	0.3026	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,058.90000	5,006.000	24.83	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	24.83	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			709.37570	662.074	14.15	0.8232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			60.47570	66.074	14.15	0.1768	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,785.23350	1,835.069	18.96	0.9680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			14.13350	11.069	18.96	0.0320	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			863.63710	814.361	14.18	0.8861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			34.73710	38.361	14.18	0.1139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			295.23390	263.618	14.93	0.4862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			286.33390	307.618	14.93	0.5138	9,843,766.40	32,000	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			355.64890	320.123	14.76	0.5536	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			226.74890	244.123	14.76	0.4464	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,496.98240	1,544.714	18.61	0.9439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			25.88240	20.714	18.61	0.0561	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			85.26260	72.969	17.09	0.1716	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			856.36260	896.969	17.09	0.8284	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			1,032.21120	1,075.807	17.60	0.8730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			61.11120	51.807	17.60	0.1270	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			56.22980	47.564	17.73	0.1177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1,077.32980	1,121.564	17.73	0.8823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,532.91840	3,585.560	24.84	0.9957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1.81840	1.560	24.84	0.0043	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,850.53540	2,903.226	20.68	0.9921	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			3.13540	2.726	20.68	0.0079	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			454.80740	416.466	14.73	0.6104	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			207.00740	221.866	14.73	0.3896	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			687.67630	722.633	16.46	0.7333	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	13.78	Call		155.47630	137.233	16.46	0.2667	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		703.33030	738.683	16.51	0.7398	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		151.13030	133.283	16.51	0.2602	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,554.88630	3,607.510	23.22	0.9945	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		2.68630	2.110	23.22	0.0055	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,006.23200	3,058.732	21.49	0.9910	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		4.03200	3.331	21.49	0.0090	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		127.77030	137.717	14.39	0.2748	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		622.37030	579.017	14.39	0.7252	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		508.66170	536.535	15.64	0.6091	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		270.36170	244.935	15.64	0.3909	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		413.02130	437.065	15.19	0.5385	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		343.22130	313.965	15.19	0.4615	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		425.43990	391.382	14.85	0.5292	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		336.73990	355.982	14.85	0.4708	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		880.64950	916.820	16.64	0.7480	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		169.34950	152.220	16.64	0.2520	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,297.78750	1,340.075	17.73	0.8425	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		101.58750	90.575	17.73	0.1575	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,816.46570	1,863.092	18.73	0.9087	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		57.16570	50.392	18.73	0.0913	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		832.16020	866.218	16.43	0.7139	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		206.26020	187.018	16.43	0.2861	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,720.68830	3,773.245	20.65	0.9909	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		4.78830	4.045	20.65	0.0091	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,176.92780	3,228.538	20.46	0.9806	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		11.02780	9.338	20.46	0.0194	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		560.96500	522.714	14.62	0.6168	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		256.86500	271.914	14.62	0.3832	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		733.55280	765.449	16.14	0.6775	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		237.65280	216.249	16.14	0.3225	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		185.46360	197.177	14.41	0.3074	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		681.26360	639.677	14.41	0.6926	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		25.01660	26.630	14.00	0.0624	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,437.51660	1,385.830	14.00	0.9376	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		234.74890	214.010	16.23	0.3128	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		782.24890	814.811	16.23	0.6872	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,504.88680	3,557.076	20.30	0.9866	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		7.38680	6.276	20.30	0.0134	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,628.02260	1,671.673	18.23	0.8658	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		94.02260	84.273	18.23	0.1342	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,506.69200	2,453.544	17.20	0.9869	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		5.59200	5.844	17.20	0.0131	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		381.81060	401.289	14.94	0.4625	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		492.91060	458.989	14.94	0.5375	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		21.84270	22.167	14.67	0.0488	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,682.94270	1,629.867	14.67	0.9512	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			531.69720	556.309	15.35	0.5364	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			424.69720	395.809	15.35	0.4636	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,370.50490	3,420.508	21.04	0.9648	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			25.20490	21.608	21.04	0.0352	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			648.65980	610.935	14.65	0.6227	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			293.95980	309.835	14.65	0.3773	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			968.72600	1,003.108	16.61	0.7070	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			243.42600	224.208	16.61	0.2930	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			759.44660	789.716	16.05	0.6370	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			314.14660	290.816	16.05	0.3630	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,971.48300	4,022.155	21.94	0.9780	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			16.18300	13.255	21.94	0.0220	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			664.37250	691.774	15.70	0.5836	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			387.57250	361.374	15.70	0.4164	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,384.65530	2,431.778	19.34	0.9106	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			67.85530	61.378	19.34	0.0894	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			709.81730	672.143	14.61	0.6390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			291.51730	307.543	14.61	0.3610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,629.32330	2,677.678	19.74	0.9240	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			57.62330	52.278	19.74	0.0760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			118.31710	107.907	18.36	0.1472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,820.01710	1,863.307	18.36	0.8528	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			117.31020	106.980	18.37	0.1461	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,829.01020	1,872.380	18.37	0.8539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			119.33140	108.843	18.34	0.1483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,811.03140	1,854.243	18.34	0.8517	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,214.93580	1,252.281	17.14	0.7506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			213.23580	196.882	17.14	0.2494	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,485.43460	1,525.751	17.75	0.8030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			163.73460	150.351	17.75	0.1970	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,216.17830	1,167.659	13.97	0.8483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			87.87830	93.059	13.97	0.1517	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			376.02320	350.628	15.83	0.4025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			707.72320	736.028	15.83	0.5975	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,677.08260	2,725.811	19.83	0.9266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			55.38260	50.411	19.83	0.0734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,257.76740	1,208.773	13.93	0.8597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			79.46740	84.173	13.93	0.1403	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			379.23430	353.699	15.81	0.4053	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			700.93430	729.099	15.81	0.5947	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,757.32090	1,800.046	18.24	0.8447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			125.62090	114.646	18.24	0.1553	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,186.15740	2,232.188	18.99	0.8917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			84.45740	76.788	18.99	0.1083	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,204.76710	2,250.915	19.02	0.8933	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			83.06710	75.515	19.02	0.1067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,174.04080	1,210.788	17.04	0.7413	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			222.34080	205.388	17.04	0.2587	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			887.34890	844.638	14.25	0.7303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			189.04890	200.038	14.25	0.2697	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			351.26650	326.997	15.98	0.3809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			762.96650	792.397	15.98	0.6191	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			468.76620	439.501	15.33	0.4788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			540.46620	564.901	15.33	0.5212	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,392.17240	2,439.395	19.34	0.9083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			70.47240	63.995	19.34	0.0917	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			755.97170	785.261	15.96	0.6165	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			354.27170	329.861	15.96	0.3835	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,342.76700	1,292.910	13.87	0.8812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			64.46700	68.310	13.87	0.1188	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,883.16520	1,926.995	18.47	0.8605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			111.46520	101.595	18.47	0.1395	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,363.91980	2,410.990	19.29	0.9062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			72.21980	65.591	19.29	0.0938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,413.50920	1,361.936	13.82	0.8968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			55.20920	57.336	13.82	0.1032	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			571.29960	536.960	14.94	0.5525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			412.99960	432.360	14.94	0.4475	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,416.50420	1,456.477	17.61	0.7908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			174.80420	161.077	17.61	0.2092	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,528.90990	1,569.278	17.83	0.8104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			157.20990	143.878	17.83	0.1896	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,399.39660	1,439.166	17.57	0.7877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			177.69660	163.766	17.57	0.2123	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,407.94260	1,447.814	17.59	0.7893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			176.24260	162.414	17.59	0.2107	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,264.53290	1,302.576	17.26	0.7613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			202.83290	187.176	17.26	0.2387	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			1,014.81980	1,048.982	16.64	0.7009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			263.11980	243.582	16.64	0.2991	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,431.81100	1,379.417	13.81	0.9004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			53.51100	54.817	13.81	0.0996	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			839.20830	798.880	14.34	0.7079	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			210.90830	224.280	14.34	0.2921	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,524.02020	1,469.886	13.90	0.9155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			45.72020	45.286	13.90	0.0845	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			632.29090	596.410	14.79	0.5923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			353.99090	371.810	14.79	0.4077	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,664.27710	1,610.531	14.24	0.9319	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			35.97710	35.932	14.24	0.0681	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			571.08160	596.286	15.43	0.5366	0.00	0	26,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			449.38160	420.886	15.43	0.4634	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,607.12200	1,648.353	17.97	0.8230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			145.42200	132.953	17.97	0.1770	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			922.71030	878.733	14.20	0.7457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			174.41030	184.133	14.20	0.2543	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			915.48000	947.791	16.38	0.6716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			293.78000	272.391	16.38	0.3284	32,686.87	120	16,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			428.52460	448.270	14.98	0.4573	0.00	0	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			556.82460	522.870	14.98	0.5427	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,748.40190	1,791.044	18.23	0.8435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			126.70190	115.644	18.23	0.1565	0.00	0	20,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,111.11160	1,063.961	14.04	0.8161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			112.81160	119.361	14.04	0.1839	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			878.23610	909.801	16.29	0.6597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			306.53610	284.401	16.29	0.3403	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			769.98980	799.556	16.00	0.6218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			348.28980	324.155	16.00	0.3782	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			308.65820	325.197	14.66	0.3744	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			686.95820	649.797	14.66	0.6256	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			402.82050	421.926	14.92	0.4409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			581.12050	546.526	14.92	0.5591	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,650.97740	1,692.666	18.05	0.8297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			139.27740	127.266	18.05	0.1703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			140.03140	148.020	14.12	0.2164	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,018.33140	972.619	14.12	0.7836	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,768.39690	1,714.877	14.49	0.9420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			30.09690	30.277	14.49	0.0580	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,886.21400	3,937.900	22.18	0.9667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			24.51400	22.500	22.18	0.0333	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			551.58060	518.645	15.05	0.5303	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			461.48060	482.245	15.05	0.4697	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,450.95930	1,490.676	17.62	0.7889	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			181.05930	167.076	17.62	0.2111	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			409.41500	428.657	14.91	0.4377	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			599.51500	565.057	14.91	0.5623	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,528.56000	1,568.639	17.78	0.8023	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			168.66000	155.039	17.78	0.1977	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			730.19100	692.626	14.58	0.6297	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			323.19100	339.426	14.58	0.3703	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,089.77810	1,124.329	16.66	0.7016	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			276.77810	257.529	16.66	0.2984	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			779.16760	808.139	15.88	0.6060	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			386.16760	361.339	15.88	0.3940	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,199.49300	4,250.060	22.17	0.9674	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			26.49300	23.261	22.17	0.0326	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,562.94950	3,613.155	21.34	0.9504	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	31/12/2018	Foreign Exchange Option	16.93	Call			39.94950	36.355	21.34	0.0496	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			283.24400	298.066	14.45	0.3386	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			793.54400	754.566	14.45	0.6614	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			212.58860	223.271	14.20	0.2675	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			989.88860	946.671	14.20	0.7325	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			327.53070	343.332	14.52	0.3497	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			835.13070	796.832	14.52	0.6503	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			265.33680	278.745	14.31	0.3039	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			934.63680	893.945	14.31	0.6961	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			809.36700	771.639	14.59	0.6361	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			350.06700	366.439	14.59	0.3639	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,224.82260	1,259.709	16.82	0.7013	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			304.12260	284.909	16.82	0.2987	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,824.40280	1,864.348	17.94	0.7954	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			205.20280	191.248	17.94	0.2046	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,343.73570	1,378.762	17.02	0.7000	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			329.23570	310.762	17.02	0.3000	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			302.75110	316.693	14.40	0.3134	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			978.25110	938.693	14.40	0.6866	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			878.32070	841.383	14.63	0.6414	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			372.82070	389.383	14.63	0.3586	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,808.03960	1,759.738	13.95	0.8960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			72.73960	77.638	13.95	0.1040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,586.19960	1,538.697	13.97	0.8555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			110.89960	116.597	13.97	0.1445	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,077.52760	2,028.231	13.91	0.9325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			42.22760	46.131	13.91	0.0675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,211.60770	3,159.012	15.23	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.30770	6.912	15.23	0.0118	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			480.80090	456.917	16.18	0.3986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			995.50090	1,024.817	16.18	0.6014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,315.77910	1,349.665	16.89	0.6792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			371.07910	351.765	16.89	0.3208	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,066.38690	1,025.841	14.37	0.7053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			291.08690	303.741	14.37	0.2947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			612.14290	633.927	15.25	0.4680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			697.44290	666.027	15.25	0.5320	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,705.29950	1,742.395	17.66	0.7491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			280.59950	264.495	17.66	0.2509	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,906.71930	1,945.623	17.96	0.7793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			242.01930	227.723	17.96	0.2207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,860.87720	1,812.381	13.94	0.9042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			65.57720	70.281	13.94	0.0958	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,122.55940	2,163.145	18.27	0.8069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			207.85940	195.245	18.27	0.1931	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,177.50560	1,209.673	16.59	0.6486	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	14.30	Call			412.80560	391.773	16.59	0.3514	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			578.62570	551.372	15.71	0.4620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			793.32570	819.271	15.71	0.5380	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,266.75230	1,222.968	14.18	0.7732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			201.45230	210.868	14.18	0.2268	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			540.57940	514.596	15.88	0.4379	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			865.27940	892.496	15.88	0.5621	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			693.06700	661.786	15.26	0.5295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			617.76700	639.686	15.26	0.4705	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			223.54600	210.153	18.12	0.2059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,018.24600	2,058.053	18.12	0.7941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			226.28610	212.755	18.10	0.2081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,000.98610	2,040.655	18.10	0.7919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,201.59010	2,242.734	18.39	0.8160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			196.89010	184.834	18.39	0.1840	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			224.91150	211.450	18.11	0.2070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,009.61150	2,049.350	18.11	0.7930	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			144.18500	151.200	14.04	0.1739	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,484.28500	1,438.300	14.04	0.8261	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,468.67180	1,503.671	17.20	0.7001	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			352.07180	334.171	17.20	0.2999	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			394.80620	410.435	14.66	0.3532	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			948.20620	910.935	14.66	0.6468	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			419.47240	435.699	14.72	0.3647	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			929.47240	892.899	14.72	0.6353	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			661.48610	683.152	15.33	0.4594	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			777.68610	747.152	15.33	0.5406	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,607.15830	1,642.236	17.36	0.7016	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			373.35830	356.236	17.36	0.2984	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			380.57770	396.195	14.59	0.3290	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,066.77770	1,030.195	14.59	0.6710	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,021.23350	985.506	14.69	0.6525	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			415.03350	431.506	14.69	0.3475	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,091.48310	1,055.603	14.72	0.6577	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			433.18310	449.903	14.72	0.3423	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,744.25530	1,779.172	17.50	0.7038	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			392.55530	374.872	17.50	0.2962	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			497.36150	515.527	14.90	0.3729	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,015.66150	981.227	14.90	0.6271	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			161.43140	169.768	14.04	0.1705	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,684.83140	1,640.468	14.04	0.8295	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,591.63930	1,625.784	17.19	0.6708	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			453.53930	434.784	17.19	0.3292	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,246.62080	2,285.339	18.16	0.7641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			308.52080	294.339	18.16	0.2359	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,505.70060	2,546.039	18.50	0.7920	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	13.13	Call			1,051.25790	1,016.549	14.88	0.6323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,276.84290	1,236.749	14.53	0.7121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			344.94290	357.749	14.53	0.2879	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,187.18110	2,225.488	18.08	0.7571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			319.08110	304.488	18.08	0.2429	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			994.68260	961.103	15.02	0.6090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.25800	10.906	12.75	0.0178	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,603.40250	1,561.128	14.24	0.8026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			201.50250	212.128	14.24	0.1974	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,133.71950	1,096.806	14.68	0.6644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			431.81950	447.806	14.68	0.3356	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			499.35790	517.549	14.88	0.3677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,406.38860	1,438.689	16.83	0.6371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			508.28860	487.689	16.83	0.3629	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,401.26330	2,440.979	18.37	0.7813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			283.16330	269.978	18.37	0.2187	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,002.15800	2,949.906	12.75	0.9822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,243.63150	1,273.876	16.51	0.6033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			719.25460	692.181	15.86	0.4804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			917.35460	943.181	15.86	0.5196	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			562.73330	540.218	16.53	0.3951	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,250.83330	1,281.218	16.53	0.6049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			267.60060	255.039	18.50	0.2080	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			737.63400	710.075	15.79	0.4898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			885.73400	911.075	15.79	0.5102	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			559.94540	537.574	16.54	0.3935	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,258.04540	1,288.574	16.54	0.6065	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			565.53150	542.876	16.51	0.3967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			552.78260	572.103	15.02	0.3910	0.00	0	30,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			447.39390	464.306	14.72	0.3376	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,152.79390	1,116.706	14.72	0.6624	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,870.41700	1,906.040	17.60	0.7068	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			405.81700	388.440	17.60	0.2932	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			536.22190	555.061	14.95	0.3765	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,056.72190	1,022.461	14.95	0.6235	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,958.83960	3,001.770	19.04	0.8215	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			232.63960	222.470	19.04	0.1785	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			935.06110	903.401	15.29	0.5711	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			671.26110	692.701	15.29	0.4289	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			464.40960	479.604	14.71	0.3323	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,225.30960	1,187.004	14.71	0.6677	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			2,003.83400	2,039.515	17.69	0.7080	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			424.73400	406.915	17.69	0.2920	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			575.35600	594.633	15.02	0.3795	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,097.95600	1,063.733	15.02	0.6205	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,147.58160	2,184.205	17.92	0.7096	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			442.98160	425.505	17.92	0.2904	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			481.96040	497.126	14.83	0.3278	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,297.36040	1,258.426	14.83	0.6722	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			616.11480	635.682	15.15	0.3814	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,147.01480	1,112.382	15.15	0.6186	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,658.44220	1,615.129	14.58	0.7619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			312.04220	323.229	14.58	0.2381	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,434.08640	2,472.517	18.29	0.7341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			410.48640	394.417	18.29	0.2659	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,096.90940	1,063.496	15.39	0.5912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			710.50940	731.596	15.39	0.4088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,106.22430	1,072.638	15.36	0.5948	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			699.82430	720.738	15.36	0.4052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,115.74420	3,060.188	12.42	0.9747	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.34420	18.288	12.42	0.0253	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,101.55980	1,068.057	15.38	0.5930	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			705.15980	726.157	15.38	0.4070	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			497.59010	512.691	14.91	0.3231	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,369.49010	1,329.891	14.91	0.6769	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,272.98370	2,310.113	18.08	0.7088	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			464.88370	447.313	18.08	0.2912	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			649.96910	670.227	15.27	0.3816	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,195.46910	1,161.027	15.27	0.6184	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			692.64410	713.116	15.38	0.3852	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,230.94410	1,196.216	15.38	0.6148	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,441.65290	1,401.053	14.99	0.6813	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			513.35290	527.953	14.99	0.3187	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,423.31470	2,460.951	18.27	0.7107	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			481.61470	464.051	18.27	0.2893	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			500.04960	481.928	18.42	0.2891	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			526.03910	541.469	15.06	0.3147	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,507.23910	1,466.869	15.06	0.6853	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,548.84960	2,586.528	18.42	0.7109	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			730.34580	750.599	15.47	0.3860	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,276.94580	1,241.399	15.47	0.6140	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			563.07290	543.297	18.16	0.3159	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,356.37290	2,392.597	18.16	0.6841	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,136.12270	6,184.372	21.21	0.9077	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			142.82270	135.072	21.21	0.0923	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			561.18810	541.466	18.17	0.3150	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,364.48810	2,400.766	18.17	0.6850	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			559.31120	539.642	18.18	0.3140	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,372.61120	2,408.942	18.18	0.6860	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,689.13490	2,727.125	18.57	0.7114	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			518.53490	500.225	18.57	0.2886	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			538.24360	553.675	15.10	0.3103	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,577.64360	1,536.775	15.10	0.6897	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			767.67750	788.010	15.57	0.3869	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,320.77750	1,284.710	15.57	0.6131	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			803.41360	823.883	15.66	0.3880	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,359.31360	1,322.883	15.66	0.6120	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			838.27790	858.644	15.72	0.3885	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,400.57790	1,363.544	15.72	0.6115	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			872.98420	893.612	15.79	0.3889	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,441.78420	1,404.512	15.79	0.6111	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			905.65840	926.382	15.85	0.3900	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,473.65840	1,435.982	15.85	0.6100	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			940.01590	960.612	15.91	0.3896	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,519.91590	1,481.512	15.91	0.6104	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,013.56530	984.149	17.33	0.4444	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,855.46530	1,885.249	17.33	0.5556	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,019.29720	989.752	17.31	0.4464	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,841.19720	1,870.852	17.31	0.5536	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,016.43020	986.946	17.32	0.4454	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,848.33020	1,878.046	17.32	0.5546	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,986.91480	2,017.307	17.46	0.5603	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,038.81480	1,009.207	17.46	0.4397	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,141.82290	1,110.849	17.46	0.4586	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,959.62290	1,988.349	17.46	0.5414	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,138.89950	1,107.991	17.47	0.4576	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,966.69950	1,995.490	17.47	0.5424	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,135.99370	1,105.133	17.48	0.4567	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,973.79370	2,002.633	17.48	0.5433	0.00	0	0
Total \$ / R Option												11,516,777.27	52,120	3,157,233
Total \$ / R												1,083,261,731.67	133,423	3,851,151
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.17600		13.22890			0.0000	0.00	0	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.32460		13.37830			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.48210		13.53530			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.62900		13.68190			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	370
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			8,385.67780	7,173.002	17.11	0.1691	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			86,495.67780	90,573.002	17.11	0.8309	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			8,247.37170	7,051.125	17.14	0.1666	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			87,357.37170	91,451.125	17.14	0.8334	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			8,526.26420	7,296.848	17.09	0.1716	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			85,636.26420	89,696.848	17.09	0.8284	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			236,391.98300	241,099.048	19.29	0.9062	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			7,221.98300	6,559.048	19.29	0.0938	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,683.25470	9,732.983	18.55	0.1342	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		192,853.25470	197,272.983	18.55	0.8658	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		10,593.00110	9,650.064	18.56	0.1332	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		193,763.00110	198,190.064	18.56	0.8668	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		10,774.14980	9,816.676	18.53	0.1353	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		191,944.14980	196,356.676	18.53	0.8647	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		48,675.72770	46,265.613	16.15	0.4026	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		98,145.72770	101,055.613	16.15	0.5974	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		48,376.94660	45,977.703	16.16	0.4006	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		98,846.94660	101,767.703	16.16	0.5994	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		48,976.02040	46,555.417	16.13	0.4046	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		97,446.02040	100,345.417	16.13	0.5954	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		56,275.31450	54,021.801	16.53	0.3951	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		125,085.31450	128,121.801	16.53	0.6049	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		55,997.01820	53,757.440	16.54	0.3935	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		125,807.01820	128,857.440	16.54	0.6065	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		56,555.13200	54,287.644	16.51	0.3967	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		124,365.13200	127,387.644	16.51	0.6033	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	370
£ / R	On 17/09/2018	Foreign Exchange Future			17.31090	17.42780		0.0000		1,298,317.50	75	226,503		
£ / R	On 28/09/2018	Foreign Exchange Future			17.34370	17.46110		0.0000		0.00	0	14		
£ / R	On 14/12/2018	Foreign Exchange Future			17.57700	17.69530		0.0000		246,078.00	14	11,534		
£ / R	On 18/03/2019	Foreign Exchange Future			17.86730	17.98550		0.0000		17,867,300.00	1,000	4,932		
£ / R	On 14/06/2019	Foreign Exchange Future			18.14020	18.25910		0.0000		9,070,100.00	500	6,156		
£ / R	On 16/09/2019	Foreign Exchange Future			18.44420	18.56700		0.0000		0.00	0	895		
Total £ / R Future												28,481,795.50	1,589	250,034
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		111.35090	86.180	15.07	0.1738	0.00	0	0		
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		933.55090	1,025.280	15.07	0.8262	0.00	0	0		
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		109.68990	84.813	15.08	0.1715	0.00	0	0		
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		941.88990	1,033.913	15.08	0.8285	0.00	0	0		
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		113.03510	87.566	15.06	0.1761	0.00	0	0		
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		925.23510	1,016.666	15.06	0.8239	0.00	0	0		
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call		316.91240	264.403	14.22	0.3906	0.00	0	0		
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put		505.81240	570.703	14.22	0.6094	0.00	0	0		
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call		313.15110	261.088	14.23	0.3870	0.00	0	0		
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put		512.05110	577.388	14.23	0.6130	0.00	0	0		
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call		320.70790	267.751	14.21	0.3943	0.00	0	0		
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put		499.60790	564.051	14.21	0.6057	0.00	0	0		
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		447.63600	397.340	14.55	0.3828	0.00	0	0		
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		872.33600	940.340	14.55	0.6172	0.00	0	0		
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		444.26220	394.238	14.56	0.3805	0.00	0	0		
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		878.96220	947.238	14.56	0.6195	0.00	0	0		
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		451.03210	400.464	14.54	0.3851	0.00	0	0		

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			865.73210	933.464	14.54	0.6149	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			717.43660	660.530	15.02	0.4439	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,031.93660	1,093.230	15.02	0.5561	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			713.65440	656.941	15.03	0.4421	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,038.15440	1,099.641	15.03	0.5579	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			721.23630	664.131	15.01	0.4457	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,025.73630	1,086.831	15.01	0.5543	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			906.01820	847.715	15.72	0.4569	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,276.91820	1,337.515	15.72	0.5431	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			902.24520	844.098	15.72	0.4555	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,283.14520	1,343.898	15.72	0.5445	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			909.81200	851.340	15.71	0.4583	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,270.71200	1,331.140	15.71	0.5417	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,157.99470	1,093.901	16.14	0.4873	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,410.99470	1,469.701	16.14	0.5127	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,154.03290	1,090.080	16.14	0.4861	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,417.03290	1,475.880	16.14	0.5139	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,161.96880	1,097.742	16.14	0.4885	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,404.96880	1,463.542	16.14	0.5115	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												28,481,795.50	1,589	250,034
¥ / R	On	23/08/2018	Foreign Exchange Future			0.11750		0.11900			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11808		0.11959			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12021		0.12175			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12258		0.12415			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12486		0.12644			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			281.62510	221.957	27.93	0.3954	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			381.62510	471.957	27.93	0.6046	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			71.31240	45.545	31.32	0.1063	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,171.31240	1,295.545	31.32	0.8937	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			924.56780	800.934	24.55	0.8646	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			24.56780	50.934	24.55	0.1354	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			49.19280	35.079	19.50	0.0927	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,089.89280	1,227.079	19.50	0.9073	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			16.67910	12.639	24.68	0.0316	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,057.37910	2,204.639	24.68	0.9684	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			261.84300	200.922	16.65	0.4064	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			302.54300	392.922	16.65	0.5936	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			568.63130	498.234	16.69	0.5270	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			393.43130	477.534	16.69	0.4730	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			243.78060	211.420	18.82	0.2662	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,068.58060	1,190.719	18.82	0.7338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,220.37520	1,091.040	13.65	0.8658	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			45.17520	70.340	13.65	0.1342	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			910.28020	889.960	19.64	0.5850	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			495.38020	631.560	19.64	0.4150	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			490.34710	550.372	21.82	0.4003	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,075.44710	1,291.972	21.82	0.5997	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,568.74170	1,458.080	17.46	0.8025	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			153.84170	199.680	17.46	0.1975	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			687.99840	636.101	18.34	0.4403	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,043.89840	1,150.501	18.34	0.5597	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			422.04820	391.080	19.62	0.2968	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,777.94820	1,905.480	19.62	0.7032	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,105.47530	1,025.958	16.66	0.6304	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			461.37530	540.358	16.66	0.3696	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			15.37970		15.40210			0.0000	507,530.10	33	0
€ / R	On	07/09/2018	Foreign Exchange Future			15.43730		15.51430			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.45000		15.52700			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.46910		15.54620			0.0000	7,115,786.00	460	132,135
€ / R	On	25/09/2018	Foreign Exchange Future			15.49440		15.57180			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.75380		15.83240			0.0000	76,815,528.80	4,876	33,497
€ / R	On	18/03/2019	Foreign Exchange Future			16.06990		16.14860			0.0000	11,570,328.00	720	4,721
€ / R	On	14/06/2019	Foreign Exchange Future			16.37230		16.45170			0.0000	0.00	0	5,256
Total € / R Future												96,009,172.90	6,089	175,643
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			5.62780	0.000	14.70	0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			197.72780	169.700	14.70	1.0000	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			343.97260	384.190	14.19	0.5926	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			238.27260	201.490	14.19	0.4074	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			349.52980	389.547	14.12	0.5810	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			256.52980	219.547	14.12	0.4190	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			617.44410	669.741	14.96	0.7240	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,263.20050	1,331.002	16.48	0.9051	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			49.40050	40.102	16.48	0.0949	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			2.34130	2.152	24.71	0.0050	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			27.88650	22.327	17.14	0.0559	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,591.68650	1,663.227	17.14	0.9441	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,311.86940	1,237.634	14.29	0.9463	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			15.66940	18.534	14.29	0.0537	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			163.64410	138.841	14.96	0.2760	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,601.23180	1,672.854	17.16	0.9450	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			28.34880	22.706	17.13	0.0567	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,582.14880	1,653.606	17.13	0.9433	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			204.64570	175.110	14.63	0.3328	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			508.44570	556.010	14.63	0.6672	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,016.14130	4,093.052	24.71	0.9950	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,084.02720	6,161.069	27.34	0.9996	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.22720	0.169	27.34	0.0004	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,049.20670	1,972.425	16.45	0.9896	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.00670	3.325	16.45	0.0104	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			27.43180	21.954	17.16	0.0550	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			690.55440	743.698	15.10	0.7284	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			172.35440	148.098	15.10	0.2716	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,157.22660	2,225.399	17.28	0.8744	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			108.74550	98.394	17.29	0.1247	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,166.34550	2,234.594	17.29	0.8753	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			107.86980	97.595	17.31	0.1238	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,175.46980	2,243.795	17.31	0.8762	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			109.62660	99.199	17.28	0.1256	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			741.64590	703.329	14.38	0.5097	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			723.04590	763.429	14.38	0.4903	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			0.00000	687.742	14.23	0.4621	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			0.00000	757.642	14.23	0.5379	984,935.12	1,300	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			737.39580	699.349	14.40	0.5076	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			728.79580	769.449	14.40	0.4924	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			733.16260	695.390	14.41	0.5055	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			734.56260	775.490	14.41	0.4945	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,146.29530	1,194.278	15.05	0.5552	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			734.65540	703.362	15.06	0.4432	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,152.95540	1,201.062	15.06	0.5568	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			731.33740	700.161	15.07	0.4416	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,159.63740	1,207.861	15.07	0.5584	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			737.99530	706.578	15.05	0.4448	0.00	0	0
Total € / R Option												984,935.12	1,300	290,856
Total € / R												96,994,108.02	7,389	466,499
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.79100		9.80310			0.0000	0.00	0	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.90700		9.91990			0.0000	0.00	0	11,417
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.03400		10.04670			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.15590		10.16860			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			1,329.09500	1,340.773	15.01	0.9900	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.31260	1.871	14.93	0.0105	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,309.21260	1,320.871	14.93	0.9895	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.25300	1.821	14.97	0.0103	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,319.15300	1,330.821	14.97	0.9897	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			2.19500	1.773	15.01	0.0100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			16.31360	14.931	13.93	0.0445	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,586.41360	1,597.931	13.93	0.9555	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			16.97760	15.551	13.91	0.0462	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,567.07760	1,578.551	13.91	0.9538	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			16.64230	15.238	13.92	0.0454	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,576.74230	1,588.238	13.92	0.9546	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			569.55650	574.343	12.08	0.6124	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			253.25250	245.391	12.10	0.3840	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			576.55250	581.391	12.10	0.6160	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			259.29790	251.331	12.06	0.3913	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			562.59790	567.331	12.06	0.6087	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			256.25650	248.343	12.08	0.3876	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,058.38190	1,065.409	13.54	0.7176	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			215.10820	209.475	13.56	0.2803	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,066.50820	1,073.575	13.56	0.7197	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			218.87380	213.164	13.52	0.2846	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,050.27380	1,057.264	13.52	0.7154	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			216.98190	211.309	13.54	0.2824	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			10.25850		10.31550			0.0000	0.00	0	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.39530		10.45330			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			876.86150	824.570	11.56	0.8756	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			41.36150	46.070	11.56	0.1244	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			868.13600	815.982	11.56	0.8725	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			42.63600	47.482	11.56	0.1275	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			885.61850	833.190	11.56	0.8787	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			40.11850	44.690	11.56	0.1213	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			323.68600	298.408	13.34	0.4027	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			600.38600	633.108	13.34	0.5973	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			320.47010	295.378	13.36	0.3995	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			607.17010	640.078	13.36	0.6005	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			326.93340	301.469	13.32	0.4059	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			593.63340	626.169	13.32	0.5941	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			289.59420		315.86680			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.36150		13.43060			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.62070		13.69200			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			13.90870		13.97920			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.18340		14.25450			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			16.58400	13.665	18.14	0.0395	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,615.98400	1,682.165	18.14	0.9605	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			16.39000	13.510	18.18	0.0390	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,625.79000	1,692.010	18.18	0.9610	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			16.19960	13.358	18.23	0.0386	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,635.59960	1,701.858	18.23	0.9614	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			732.84420	682.841	13.71	0.6582	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			250.84420	272.141	13.71	0.3418	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			726.44830	676.625	13.72	0.6549	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			254.44830	275.925	13.72	0.3451	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			739.27410	689.095	13.71	0.6615	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			247.27410	268.395	13.71	0.3385	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			446.55210	420.874	14.87	0.3890	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			947.35210	992.174	14.87	0.6110	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			452.52840	426.586	14.84	0.3932	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			933.32840	977.886	14.84	0.6068	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			449.53010	423.720	14.86	0.3911	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			940.33010	985.020	14.86	0.6089	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			591.54760	567.225	15.02	0.4227	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,057.04760	1,103.825	15.02	0.5773	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			588.42530	564.224	15.03	0.4210	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,063.92530	1,110.824	15.03	0.5790	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			585.31530	561.241	15.04	0.4192	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,070.81530	1,117.841	15.04	0.5808	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			1.93300		1.93870			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.95260		1.95860			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			1.97310		1.97900			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99210		1.99780			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			12.24780	10.174	14.90	0.0261	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,125.24780	2,180.174	14.90	0.9739	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			17.36750	14.437	14.66	0.0360	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,930.36750	1,984.436	14.66	0.9640	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			14.58870	12.120	14.78	0.0307	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,027.58870	2,082.120	14.78	0.9693	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			850.20930	806.102	12.08	0.6316	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			364.20930	380.102	12.08	0.3684	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			790.06240	747.376	12.08	0.6046	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			404.06240	421.376	12.08	0.3954	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			913.05020	867.576	12.07	0.6582	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			327.05020	341.576	12.07	0.3418	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			444.41660	419.506	13.75	0.3181	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,554.41660	1,588.506	13.75	0.6819	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			420.88100	397.436	13.84	0.3042	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,630.88100	1,666.436	13.84	0.6958	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			469.25730	442.835	13.65	0.3326	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,479.25730	1,511.835	13.65	0.6674	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,100.61000	1,064.426	13.57	0.5444	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			922.61000	943.426	13.57	0.4556	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,053.76130	1,018.299	13.60	0.5286	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			975.76130	997.299	13.60	0.4714	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,149.07720	1,112.164	13.53	0.5602	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			871.07720	891.164	13.53	0.4398	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			2.08020		2.09060			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12000		2.13080			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.16320		2.17380			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20470		2.21540			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			19.07570	16.798	17.91	0.0325	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,613.07570	2,714.798	17.91	0.9675	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			17.53420	15.369	18.14	0.0297	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,711.53420	2,813.369	18.14	0.9703	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			16.15070	14.088	18.38	0.0272	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,810.15070	2,912.088	18.38	0.9728	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			895.44310	822.545	12.91	0.5872	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			487.44310	522.545	12.91	0.4128	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			841.68990	769.596	12.94	0.5634	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			533.68990	569.596	12.94	0.4366	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			951.64240	877.936	12.88	0.6108	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			443.64240	477.936	12.88	0.3892	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			639.49750	597.739	14.41	0.3724	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,501.49750	1,565.739	14.41	0.6276	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			700.45770	655.482	14.25	0.4005	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,362.45770	1,423.482	14.25	0.5995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			668.75380	625.433	14.32	0.3862	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,430.75380	1,493.433	14.32	0.6138	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			795.01940	832.120	13.93	0.3844	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,495.41540	1,427.204	13.98	0.6017	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			841.41540	880.204	13.98	0.3983	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,443.28690	1,376.779	14.03	0.5878	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			889.28690	929.779	14.03	0.4122	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,549.01940	1,479.120	13.93	0.6156	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.68080		1.68730			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.70260		1.70930			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.72540		1.73190			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74640		1.75280			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			43.19580	36.104	18.00	0.0753	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,670.19580	1,728.104	18.00	0.9247	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			37.47240	31.201	18.16	0.0661	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,764.47240	1,823.201	18.16	0.9339	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			49.60550	41.626	17.82	0.0857	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,576.60550	1,633.626	17.82	0.9143	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,600.72150	1,539.683	14.12	0.8550	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			107.72150	113.683	14.12	0.1450	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,517.41530	1,457.309	14.12	0.8373	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			124.41530	131.309	14.12	0.1627	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,436.00430	1,376.920	14.13	0.8185	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			143.00430	150.920	14.13	0.1815	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			631.01140	600.954	15.94	0.4102	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,212.01140	1,246.954	15.94	0.5898	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			600.60060	571.662	16.06	0.3942	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,281.60060	1,317.662	16.06	0.6058	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			662.97910	631.775	15.83	0.4266	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,143.97910	1,177.775	15.83	0.5734	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			986.89210	951.856	15.61	0.5078	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,058.89210	1,087.856	15.61	0.4922	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			947.85080	913.849	15.71	0.4927	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,119.85080	1,149.849	15.71	0.5073	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,027.49110	991.414	15.52	0.5232	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			999.49110	1,027.414	15.52	0.4768	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	17/09/2018	Foreign Exchange Future			0.13010		0.13040			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12920		0.12930			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.12860		0.12790			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12830		0.12680			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62130		1.62950			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.64550		1.65380			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67130		1.67950			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69550		1.70430			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			8.97360		9.03510			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.07880		9.14100			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.19460		9.25690			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.30640		9.36910			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			7.66560	6.135	14.82	0.0330	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			892.56560	952.535	14.82	0.9670	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			7.35920	5.955	14.87	0.0321	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			902.25920	962.355	14.87	0.9679	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			7.06440	5.781	14.92	0.0312	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			911.96440	972.181	14.92	0.9688	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			387.45080	346.655	12.12	0.6027	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			176.45080	197.855	12.12	0.3973	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			381.52660	341.084	12.12	0.5968	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			180.52660	202.285	12.12	0.4032	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			393.43190	352.283	12.11	0.6086	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			172.43190	193.483	12.11	0.3914	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			559.93270	597.226	13.53	0.6140	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			283.31770	257.845	13.49	0.3932	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			546.41770	583.245	13.49	0.6068	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			280.05770	254.818	13.51	0.3896	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			553.15770	590.218	13.51	0.6104	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			276.83270	251.825	13.53	0.3860	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			295.30980	273.850	14.67	0.3454	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			846.20980	887.450	14.67	0.6546	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			292.74640	271.451	14.69	0.3429	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			853.64640	895.051	14.69	0.6571	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			297.89320	276.271	14.65	0.3479	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			838.79320	879.871	14.65	0.6521	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.28580		1.28930			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.29430		1.29660			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.30360		1.30370			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.31170		1.31030			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			807.00000	842.000		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			907.00000	942.000		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			707.00000	742.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			366.00000	343.000		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			266.00000	243.000		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			466.00000	443.000		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			363.00000	364.000		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			463.00000	464.000		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			263.00000	264.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			97.00000	83.000		1.0000	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			197.00000	183.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			3.00000	17.000		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			1.31380		1.31740			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			1.17400		1.17520			0.0000	23,480.00	20	145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												23,480.00	20	145
Total QUANTO € / \$												23,480.00	20	145
R / ¥	On	23/08/2018	Foreign Exchange Future			8.51070	0.11702	8.40310			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.11702	867.82620	584.831	17.72	0.2524	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.11702	2,198.82620	2,991.831	17.72	0.7476	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.11702	3,744.19190	4,681.229	19.24	0.8697	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.11702	413.19190	274.229	19.24	0.1303	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.11702	1,145.39070	780.565	17.11	0.3208	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.11702	1,676.39070	2,387.565	17.11	0.6792	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.11702	1,929.56200	2,683.380	17.41	0.7149	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.11702	998.56200	676.380	17.41	0.2851	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.11702	1,864.71090	2,608.190	17.34	0.7062	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.11702	1,033.71090	701.190	17.34	0.2938	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.11702	1,995.41920	2,759.352	17.49	0.7234	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.11702	964.41920	652.352	17.49	0.2766	0.00	0	0
Total R / ¥ Option												0.00	0	46,000
Total R / ¥												0.00	0	46,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.46880	0.11702	8.36170			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		0.11702	863.78080	1,265.172	15.28	0.3933	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11702	3,346.78080	2,677.172	15.28	0.6067	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11702	831.39330	1,223.219	15.24	0.3849	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11702	3,414.39330	2,735.219	15.24	0.6151	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11702	896.97550	1,307.966	15.33	0.4018	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11702	3,279.97550	2,619.966	15.33	0.5982	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11702	3,138.58070	3,926.877	17.49	0.7251	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11702	1,221.58070	938.877	17.49	0.2749	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			9.68730		9.72870			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.81910		9.86190			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			9.96230		10.00440			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.09790		10.13990			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			84.53050	71.848	13.23	0.2616	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	17/09/2018	Foreign Exchange Option	10.00	Put			355.83050	384.548	13.23	0.7384	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			82.18530	69.787	13.26	0.2554	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			363.48530	392.487	13.26	0.7446	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			86.93530	73.965	13.19	0.2679	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			348.23530	376.665	13.19	0.7321	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			595.73300	561.664	12.08	0.7492	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			103.83300	112.564	12.08	0.2508	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			588.48930	554.581	12.08	0.7444	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			106.58930	115.481	12.08	0.2556	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			603.02650	568.798	12.07	0.7539	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			101.12650	109.698	12.07	0.2461	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			288.46850	270.618	13.49	0.3844	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			624.06850	648.318	13.49	0.6156	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			285.42470	267.704	13.51	0.3812	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			631.02470	655.404	13.51	0.6188	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			291.54660	273.559	13.48	0.3877	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			617.14660	641.259	13.48	0.6123	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			564.80120	540.341	13.23	0.5527	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			434.90120	452.441	13.23	0.4473	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			574.43270	549.744	13.21	0.5591	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			424.53270	441.844	13.21	0.4409	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			569.59840	545.028	13.22	0.5559	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			429.69840	447.128	13.22	0.4441	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			2.63200		2.65730			0.0000	0.00	0	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.55940		2.58490			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.47980		2.50200			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.40270		2.42840			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			1.49150	1.275	29.66	0.0133	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			704.19150	729.275	29.66	0.9867	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.47880	1.264	29.93	0.0131	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			714.17880	739.264	29.93	0.9869	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.50490	1.287	29.39	0.0135	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			694.20490	719.287	29.39	0.9865	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			23.61040	19.336	20.37	0.1283	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			408.71040	429.936	20.37	0.8717	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			22.51080	18.392	20.39	0.1230	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			417.61080	438.992	20.39	0.8770	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			24.75920	20.323	20.35	0.1338	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			399.85920	420.923	20.35	0.8662	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			72.60570	65.381	19.48	0.2931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			300.60570	315.581	19.48	0.7069	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			70.19170	63.162	19.50	0.2853	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			308.19170	323.362	19.50	0.7147	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			75.09290	67.670	19.45	0.3010	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			293.09290	307.870	19.45	0.6990	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.79310	5.819	21.30	0.0332	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,109.39310	1,133.119	21.30	0.9668	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			7.53290	5.613	21.30	0.0322	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,119.13290	1,142.913	21.30	0.9678	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			8.06180	6.033	21.30	0.0343	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,099.66180	1,123.333	21.30	0.9657	0.00	0	0
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			1.28270		1.28480			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.24470		1.24750			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.20390		1.20140			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.16370		1.16140			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 196 259 402.80	89,001	1,180,036
Total Options												12 501 712.39	53,420	3,494,089
Grand Total:												1,208,761,115.19	142,421	4,674,125