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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/08/2018 Foreign Exchange Future			13.19170		13.09990			0.0000	0.00	0	55
\$ / R On 06/08/2018 Foreign Exchange Future			13.19500		13.10500			0.0000	0.00	0	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.19600		13.10670			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.20190		13.11690			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.20580		13.12020			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.20960		13.12360			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.21540		13.12870			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.22120		13.13370			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.23090		13.14220			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.23660		13.14720			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.24240		13.15230			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.24940		13.15900			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.25960		13.16920			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.26640		13.17600			0.0000	666,809,063.20	50,263	463,073
\$ / R On 25/09/2018 Foreign Exchange Future			13.27990		13.18950			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.28500		13.19460			0.0000	39,855,000.00	3,000	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.29180		13.20130			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.30890		13.21840			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.31740		13.22690			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.32600		13.23540			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.33110		13.24050			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Future			13.33800		13.24730			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.34140		13.25080			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.34310		13.25250			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.34990		13.25920			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.36350		13.27260			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.36860		13.27770			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.39060		13.29950			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.39230		13.30110			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.41100		13.31960			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.41600		13.32460			0.0000	432,437,928.00	32,233	68,768
\$ / R	On	21/12/2018	Foreign Exchange Future			13.42790		13.33640			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.44490		13.35320			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.44830		13.35650			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.47540		13.38340			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.49570		13.40350			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.49740		13.40520			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.51930		13.42690			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.54460		13.45200			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.57480		13.48210			0.0000	0.00	0	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.59000		13.49710			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.59330		13.50050			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.60000		13.50720			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.64710		13.55400			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.69990		13.60570			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.70500		13.61070			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.72380		13.62900			0.0000	6,861,900.00	500	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.74770		13.65240			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.75280		13.65740			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.75620		13.66070			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.80390		13.70740			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.80560		13.70910			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.85780		13.76130			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.86320		13.76670			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.88860		13.79190			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.91400		13.81720			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.91760		13.82080			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.97020		13.87310			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.02280		13.92540			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.02820		13.93080			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.04820		13.95070			0.0000	351,205.00	25	25
\$ / R	On	31/12/2019	Foreign Exchange Future			14.08080		13.98310			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.08450		13.98670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.13700		14.03900			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.19330		14.09490			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.24950		14.15090			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.29840		14.19960			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	02/06/2020	Foreign Exchange Future			14.36010		14.26090			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.37820		14.27890			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.46160		14.36190			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.56240		14.46250			0.0000	0.00	0	0
Total \$ / R Future												1,146,315,096.20	86,021	707,147
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			0.97820	0.148	28.14	0.0026	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			440.87820	531.848	28.14	0.9974	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			200.36290	129.625	15.15	0.6058	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			45.36290	64.625	15.15	0.3942	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			2.61130	3.150	19.49	0.0254	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			755.91130	667.150	19.49	0.9746	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,073.35700	2,984.035	44.42	0.9998	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.05700	0.035	44.42	0.0002	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			1.15420	0.716	21.48	0.0061	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			787.85420	876.716	21.48	0.9939	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,503.75970	1,418.811	21.38	0.9955	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			0.65970	0.711	21.38	0.0045	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			129.56130	164.889	14.71	0.5328	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			189.36130	139.089	14.71	0.4672	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			399.95900	328.470	15.69	0.7354	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			50.15900	64.270	15.69	0.2646	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			214.34450	159.566	14.76	0.5091	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			114.54450	145.366	14.76	0.4909	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			57.56480	73.755	15.54	0.2954	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			367.36480	297.955	15.54	0.7046	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			467.68960	392.679	15.99	0.7898	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			37.88960	48.479	15.99	0.2102	0.00	0	106
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			0.00000	195.287	14.88	0.5639	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			0.00000	135.686	14.88	0.4361	2,713,730.00	20,000	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			82.01620	57.328	14.92	0.2341	1,146,556.00	20,000	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			285.61620	346.928	14.92	0.7659	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			486.02690	412.944	15.91	0.7552	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			54.72690	68.344	15.91	0.2448	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			239.09240	186.766	14.86	0.4835	9,338,305.00	50,000	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			162.79240	197.966	14.86	0.5165	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			264.74640	211.714	14.78	0.4913	4,234,274.00	20,000	15,000
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			176.94640	212.614	14.78	0.5087	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			1.95590	2.273	20.42	0.0094	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,959.75590	1,871.373	20.42	0.9906	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			582.43540	508.888	16.24	0.7381	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			79.63540	95.488	16.24	0.2619	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,423.45050	3,334.013	26.98	0.9979	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.65050	0.613	26.98	0.0021	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,903.34770	2,813.913	23.14	0.9980	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.54770	0.513	23.14	0.0020	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	31/08/2018	Foreign Exchange Option	13.00	Call			304.56710	358.964	14.72	0.6731	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			157.36710	122.364	14.72	0.3269	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			710.18810	632.174	16.72	0.8011	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			57.38810	68.774	16.72	0.1989	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			28.81460	22.694	14.69	0.0834	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			711.11460	795.094	14.69	0.9166	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			349.76280	292.345	15.14	0.5343	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			188.76280	221.745	15.14	0.4657	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			803.70030	724.997	16.89	0.8064	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			62.70030	74.397	16.89	0.1936	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			285.44110	335.064	14.78	0.6105	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			148.55190	175.133	15.53	0.3901	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			216.44110	175.664	14.78	0.3895	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			717.34380	640.886	16.59	0.7718	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			76.34380	90.286	16.59	0.2282	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			395.38900	456.153	14.60	0.7251	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			136.38900	106.753	14.60	0.2749	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			439.55190	375.733	15.53	0.6099	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			349.78550	294.662	15.07	0.5131	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			218.98550	254.262	15.07	0.4869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			14.86050	17.305	18.63	0.0481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,698.86050	1,610.905	18.63	0.9519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			14.55290	16.947	18.64	0.0473	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,708.55290	1,620.547	18.64	0.9527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			15.17480	17.672	18.62	0.0490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,689.17480	1,601.272	18.62	0.9510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,176.87750	2,267.135	18.97	0.9973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.87750	0.735	18.97	0.0027	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			728.00080	806.804	14.32	0.8818	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			52.00080	40.404	14.32	0.1182	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,965.65070	2,875.466	21.35	0.9941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.65070	1.866	21.35	0.0059	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			465.77250	528.150	14.47	0.7389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			139.77250	111.750	14.47	0.2611	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,865.68200	2,775.512	20.81	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.68200	1.912	20.81	0.0061	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			397.23420	453.379	14.56	0.6820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			181.23420	146.979	14.56	0.3180	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,972.21850	1,883.152	18.96	0.9718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			8.21850	9.552	18.96	0.0282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			115.18650	134.132	16.19	0.2870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			669.18650	597.732	16.19	0.7130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			638.43270	712.629	14.28	0.8452	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			72.43270	56.229	14.28	0.1548	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,795.70750	2,705.548	20.43	0.9937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			1.70750	1.948	20.43	0.0063	0.00	0	5,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,905.66880	2,815.492	21.03	0.9940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			1.66880	1.892	21.03	0.0060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			607.58320	680.026	14.31	0.8295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			81.58320	63.626	14.31	0.1705	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			605.55160	536.787	15.97	0.6803	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			131.55160	153.187	15.97	0.3197	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,115.61390	3,025.410	22.16	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.61390	1.810	22.16	0.0055	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,845.56000	3,755.295	26.10	0.9955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.56000	1.695	26.10	0.0045	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			211.24550	245.016	15.19	0.4595	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			395.24550	338.616	15.19	0.5405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			356.44810	302.780	15.02	0.5080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			232.44810	269.180	15.02	0.4920	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,430.45430	1,520.749	15.94	0.9842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.45430	4.349	15.94	0.0158	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			251.52820	290.831	14.89	0.5199	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			325.52820	274.431	14.89	0.4801	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,678.54170	1,768.781	16.95	0.9913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.54170	2.381	16.95	0.0087	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,331.61070	1,421.950	15.54	0.9800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			5.61070	5.550	15.54	0.0200	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,185.41730	1,275.181	15.17	0.9693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			9.41730	8.781	15.17	0.0307	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,479.97450	1,570.252	16.14	0.9860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.97450	3.852	16.14	0.0140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,579.17290	1,669.426	16.55	0.9890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.17290	3.026	16.55	0.0110	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			903.78820	989.040	14.66	0.9284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			27.78820	22.640	14.66	0.0716	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,698.43240	1,788.670	17.03	0.9917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.43240	2.270	17.03	0.0083	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			113.91360	90.153	14.41	0.2226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			519.91360	586.553	14.41	0.7774	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			492.40010	429.444	15.57	0.6120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			168.40010	195.845	15.57	0.3880	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			123.19580	97.869	14.43	0.2367	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			499.19580	564.269	14.43	0.7633	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			23.48580	19.459	14.74	0.0626	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			949.48580	1,035.859	14.74	0.9374	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,282.30820	1,372.675	15.34	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			6.30820	6.275	15.34	0.0226	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			745.00100	824.604	14.35	0.8873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			49.00100	38.203	14.35	0.1127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			584.96560	656.032	14.34	0.8171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			88.96560	69.632	14.34	0.1829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			295.95190	247.505	14.75	0.4517	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			271.95190	313.905	14.75	0.5483	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			832.01810	915.089	14.52	0.9120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			36.01810	28.689	14.52	0.0880	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			198.04200	161.447	14.59	0.3396	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			374.04200	427.847	14.59	0.6604	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			446.39260	507.108	14.50	0.7238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			150.39260	120.708	14.50	0.2762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			566.89040	499.949	15.84	0.6586	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			142.89040	166.349	15.84	0.3414	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,006.00000	5,096.400	25.81	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	25.81	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			662.07380	737.521	14.26	0.8564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			66.07380	51.121	14.26	0.1436	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,835.06900	1,746.480	18.80	0.9630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			11.06900	12.880	18.80	0.0370	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			814.36090	896.806	14.49	0.9074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			38.36090	30.406	14.49	0.0926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			263.61770	304.502	14.81	0.5369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			307.61770	258.102	14.81	0.4631	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			320.12290	367.997	14.67	0.6049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			244.12290	201.597	14.67	0.3951	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,544.71380	1,457.729	18.45	0.9354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			20.71380	24.129	18.45	0.0646	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			72.96850	85.001	16.91	0.1958	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			896.96850	818.601	16.91	0.8042	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			1,075.80690	993.981	17.43	0.8545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			51.80690	60.381	17.43	0.1455	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			47.56380	55.434	17.56	0.1349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1,121.56380	1,039.034	17.56	0.8651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,585.55970	3,495.312	24.70	0.9953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1.55970	1.712	24.70	0.0047	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,903.22630	2,813.107	20.47	0.9913	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			2.72630	3.006	20.47	0.0087	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,058.73150	2,968.692	21.31	0.9901	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			3.33150	3.692	21.31	0.0099	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			416.46620	471.364	14.75	0.6548	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			221.86620	186.364	14.75	0.3452	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			722.63310	652.242	16.29	0.7022	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			137.23310	157.242	16.29	0.2978	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			738.68320	667.726	16.34	0.7092	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			133.28320	152.726	16.34	0.2908	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,607.50990	3,517.270	23.00	0.9940	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.10990	2.270	23.00	0.0060	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			137.71730	113.155	14.43	0.2369	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			579.01730	644.955	14.43	0.7631	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	12/10/2018	Foreign Exchange Option	13.51	Put			536.53500	477.917	15.52	0.5726	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			244.93500	276.817	15.52	0.4274	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			437.06460	385.602	15.11	0.5002	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			313.96460	353.002	15.11	0.4998	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			916.81980	845.699	16.52	0.7227	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			152.21980	171.699	16.52	0.2773	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			391.38180	439.470	14.88	0.5675	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			355.98180	313.470	14.88	0.4325	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,340.07520	1,260.756	17.60	0.8261	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			90.57520	101.856	17.60	0.1739	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,863.09160	1,778.715	18.62	0.8988	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			50.39160	56.715	18.62	0.1012	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			522.71390	579.089	14.66	0.6520	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			271.91390	237.689	14.66	0.3480	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			866.21780	798.396	16.33	0.6875	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			187.01780	209.796	16.33	0.3125	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			765.44880	701.041	16.05	0.6486	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			216.24880	242.441	16.05	0.3514	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,773.24530	3,683.354	20.66	0.9895	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			4.04530	4.754	20.66	0.0105	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,228.53820	3,139.490	20.47	0.9778	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			9.33820	10.890	20.47	0.0222	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			197.17680	169.794	14.44	0.2747	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			639.67680	702.894	14.44	0.7253	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,557.07570	3,467.498	20.33	0.9846	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			6.27570	7.398	20.33	0.0154	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			26.62970	22.750	14.24	0.0537	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,385.82970	1,472.650	14.24	0.9463	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			214.01050	239.113	16.13	0.3402	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			814.81050	749.213	16.13	0.6598	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,671.67340	1,590.693	18.14	0.8527	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			84.27340	94.193	18.14	0.1473	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			22.16740	19.439	14.95	0.0428	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,629.86740	1,718.039	14.95	0.9572	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,453.54400	2,543.982	17.57	0.9881	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.84400	5.382	17.57	0.0119	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			401.28950	358.489	14.93	0.4291	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			458.98950	507.089	14.93	0.5709	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			556.30870	504.506	15.28	0.5061	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			395.80870	435.106	15.28	0.4939	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			1,003.10790	934.957	16.50	0.6842	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			224.20790	247.257	16.50	0.3158	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,022.15510	3,933.121	22.04	0.9749	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			13.25510	15.421	22.04	0.0251	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,420.50830	3,332.149	21.04	0.9609	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			21.60830	24.449	21.04	0.0391	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		610.93480	667.487	14.65	0.6534	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		309.83480	275.187	14.65	0.3466	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		789.71600	728.183	15.95	0.6105	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		290.81600	320.483	15.95	0.3895	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		691.77450	635.078	15.61	0.5561	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		361.37450	396.078	15.61	0.4439	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,431.77790	2,346.818	19.26	0.9028	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		61.37790	67.818	19.26	0.0972	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		119.36110	104.140	14.13	0.1640	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		909.80100	845.860	16.19	0.6358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		284.40100	311.860	16.19	0.3642	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		799.55550	739.151	15.91	0.5961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		324.15550	355.152	15.91	0.4039	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		325.19670	290.594	14.66	0.3454	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		649.79670	706.594	14.66	0.6546	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		421.92610	380.858	14.91	0.4112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		546.52610	596.858	14.91	0.5888	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,692.66600	1,614.544	17.98	0.8155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		127.26600	140.544	17.98	0.1845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		148.01950	129.943	14.20	0.1943	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		972.61950	1,045.943	14.20	0.8057	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		1,714.87690	1,804.259	14.88	0.9468	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		30.27690	28.258	14.88	0.0532	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,937.90010	3,849.071	22.17	0.9635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		22.50010	25.071	22.17	0.0365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		672.14270	730.236	14.61	0.6677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		307.54270	274.236	14.61	0.3323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		2,677.67780	2,591.664	19.66	0.9173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		52.27780	57.664	19.66	0.0827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		107.90730	119.200	18.28	0.1596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,863.30730	1,783.200	18.28	0.8404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		106.98020	118.177	18.30	0.1584	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,872.38020	1,792.177	18.30	0.8416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		108.84300	120.233	18.27	0.1608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,854.24300	1,774.233	18.27	0.8392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		1,252.28150	1,180.017	17.03	0.7318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		196.88150	216.017	17.03	0.2682	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		1,525.75120	1,449.479	17.66	0.7873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		150.35120	165.479	17.66	0.2127	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		1,167.65870	1,246.636	14.05	0.8658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		93.05870	80.636	14.05	0.1342	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		350.62770	383.909	15.74	0.4291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		736.02770	677.909	15.74	0.5709	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		2,725.81120	2,639.403	19.74	0.9204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		50.41120	55.403	19.74	0.0796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		1,208.77310	1,288.739	14.02	0.8763	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			84.17310	72.739	14.02	0.1237	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			353.69920	387.240	15.72	0.4320	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			729.09920	671.240	15.72	0.5680	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,800.04570	1,720.633	18.17	0.8316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			114.64570	126.633	18.17	0.1684	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,232.18770	2,148.813	18.91	0.8823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			76.78770	84.813	18.91	0.1177	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,250.91470	2,167.403	18.95	0.8841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			75.51470	83.403	18.95	0.1159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,210.78760	1,139.328	16.93	0.7219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			205.38760	225.328	16.93	0.2781	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			844.63770	912.691	14.31	0.7555	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			200.03770	176.691	14.31	0.2445	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			326.99740	358.239	15.89	0.4066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			792.39740	732.239	15.89	0.5934	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			439.50060	480.024	15.25	0.5076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			564.90060	514.024	15.25	0.4924	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,439.39540	2,354.650	19.26	0.9003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			63.99540	70.650	19.26	0.0997	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			785.26100	725.354	15.87	0.5906	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			329.86100	361.353	15.87	0.4094	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,292.90990	1,374.709	13.96	0.8959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			68.30990	58.709	13.96	0.1041	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,926.99520	1,846.232	18.39	0.8487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			101.59520	112.232	18.39	0.1513	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,410.99050	2,326.417	19.21	0.8981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			65.59050	72.417	19.21	0.1019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,361.93580	1,446.243	14.00	0.9087	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			57.33580	50.243	14.00	0.0913	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			536.95970	586.654	14.93	0.5822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			432.35970	390.654	14.93	0.4178	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,456.47710	1,380.766	17.50	0.7746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			161.07710	176.766	17.50	0.2254	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,569.27830	1,492.828	17.76	0.7949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			143.87830	158.828	17.76	0.2051	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,439.16630	1,363.720	17.46	0.7713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			163.76630	179.720	17.46	0.2287	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,447.81430	1,372.237	17.48	0.7730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			162.41430	178.237	17.48	0.2270	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,302.57600	1,229.388	17.15	0.7432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			187.17600	205.388	17.15	0.2568	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			1,048.98230	981.069	16.54	0.6792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			243.58230	267.069	16.54	0.3208	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,379.41660	1,464.763	14.05	0.9112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			54.81660	48.763	14.05	0.0888	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			798.88010	863.631	14.35	0.7347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			224.28010	197.631	14.35	0.2653	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,469.88610	1,557.961	14.28	0.9228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			45.28610	41.961	14.28	0.0772	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			596.41020	649.972	14.78	0.6217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			371.81020	333.972	14.78	0.3783	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,610.53150	1,699.431	14.63	0.9376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			35.93150	33.431	14.63	0.0624	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			596.28600	543.945	15.34	0.5081	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			420.88600	459.945	15.34	0.4919	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,648.35260	1,570.807	17.90	0.8084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			132.95260	146.807	17.90	0.1916	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			878.73330	948.695	14.28	0.7700	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			184.13330	162.695	14.28	0.2300	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			947.79060	882.632	16.28	0.6483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			272.39060	298.632	16.28	0.3517	2,986,321.00	10,000	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			448.26970	405.601	14.97	0.4277	2,028,003.00	5,000	32,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			522.86970	571.601	14.97	0.5723	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,791.04430	1,711.734	18.16	0.8303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			115.64430	127.734	18.16	0.1697	638,670.50	5,000	15,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,063.96110	1,140.141	14.13	0.8360	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			428.65710	387.698	14.90	0.4088	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			565.05710	615.598	14.90	0.5912	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,568.63920	1,492.378	17.69	0.7870	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			155.03920	170.278	17.69	0.2130	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			518.64490	566.086	15.03	0.5592	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			482.24490	438.186	15.03	0.4408	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,490.67580	1,415.063	17.52	0.7730	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			167.07580	182.963	17.52	0.2270	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,613.15530	3,524.784	21.26	0.9464	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			36.35530	39.684	21.26	0.0536	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			692.62610	749.777	14.57	0.6572	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			339.42610	304.877	14.57	0.3428	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,124.32880	1,056.122	16.56	0.6812	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			257.52880	281.022	16.56	0.3188	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			808.13900	748.983	15.79	0.5812	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			361.33900	393.883	15.79	0.4188	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,250.06050	4,162.688	22.41	0.9626	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			23.26050	27.588	22.41	0.0374	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			298.06590	266.585	14.45	0.3119	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			754.56590	814.884	14.45	0.6881	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			223.27140	200.757	14.28	0.2453	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			946.67140	1,016.157	14.28	0.7547	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			343.33210	310.425	14.50	0.3248	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			796.83210	856.125	14.50	0.6752	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,259.70890	1,191.041	16.72	0.6829	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			284.90890	308.441	16.72	0.3171	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			278.74540	251.857	14.35	0.2808	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			893.94540	959.257	14.35	0.7192	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			771.63950	829.539	14.57	0.6611	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			366.43950	332.139	14.57	0.3389	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,864.34760	1,788.843	17.89	0.7817	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			191.24760	208.143	17.89	0.2183	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			841.38310	900.575	14.63	0.6644	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			389.38310	355.975	14.63	0.3356	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,378.76190	1,309.661	16.92	0.6831	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			310.76190	334.262	16.92	0.3169	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			316.69260	288.540	14.43	0.2915	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			938.69260	1,003.141	14.43	0.7085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,759.73750	1,845.416	14.09	0.9051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			77.63750	70.616	14.09	0.0949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,538.69660	1,620.447	14.08	0.8679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			116.59660	105.647	14.08	0.1321	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,028.23150	2,117.127	14.11	0.9383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			46.13150	42.327	14.11	0.0617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,159.01220	3,251.930	15.66	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.91220	7.130	15.66	0.0118	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			456.91680	489.792	16.10	0.4183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,024.81680	964.992	16.10	0.5817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,349.66510	1,282.146	16.79	0.6623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			351.76510	376.946	16.79	0.3377	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,025.84100	1,092.493	14.41	0.7256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			303.74100	277.693	14.41	0.2744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			633.92710	588.409	15.21	0.4456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			666.02710	713.209	15.21	0.5544	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,742.39450	1,669.562	17.58	0.7350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			264.49450	284.362	17.58	0.2650	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,945.62270	1,870.462	17.89	0.7664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			227.72270	245.262	17.89	0.2336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,812.38150	1,898.811	14.10	0.9125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			70.28150	64.011	14.10	0.0875	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,163.14510	2,085.876	18.21	0.7953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			195.24510	210.676	18.21	0.2047	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,209.67280	1,144.925	16.49	0.6305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			391.77280	419.725	16.49	0.3695	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			551.37150	590.636	15.64	0.4834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			819.27150	765.836	15.64	0.5166	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,222.96810	1,296.115	14.24	0.7908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			210.86810	191.315	14.24	0.2092	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			514.59630	551.428	15.80	0.4588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			892.49630	836.629	15.80	0.5412	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			661.78560	708.683	15.22	0.5520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			639.68560	593.883	15.22	0.4480	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			210.15310	226.556	18.06	0.2181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,058.05310	1,981.756	18.06	0.7819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			212.75530	229.328	18.03	0.2204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,040.65530	1,964.528	18.03	0.7796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,242.73410	2,164.777	18.33	0.8047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			184.83410	199.577	18.33	0.1953	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			211.44980	227.939	18.05	0.2193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,049.34980	1,973.139	18.05	0.7807	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			151.20010	137.212	14.12	0.1597	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,438.30010	1,517.212	14.12	0.8403	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			410.43460	377.206	14.66	0.3318	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			910.93460	970.506	14.66	0.6682	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,503.67080	1,434.040	17.09	0.6846	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			334.17080	357.340	17.09	0.3154	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			435.69940	401.183	14.71	0.3433	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			892.89940	951.183	14.71	0.6567	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			683.15220	637.110	15.27	0.4389	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			747.15220	794.210	15.27	0.5611	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,642.23630	1,571.348	17.24	0.6875	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			356.23630	378.448	17.24	0.3125	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			396.19530	364.238	14.56	0.3091	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,030.19530	1,091.338	14.56	0.6909	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			985.50600	1,043.909	14.64	0.6727	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			431.50600	396.809	14.64	0.3273	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			515.52700	477.598	14.84	0.3534	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			981.22700	1,037.498	14.84	0.6466	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,055.60270	1,115.001	14.66	0.6770	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			449.90270	415.101	14.66	0.3230	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,779.17240	1,708.164	17.40	0.6903	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			374.87240	398.064	17.40	0.3097	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			169.76800	153.480	14.04	0.1568	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,640.46800	1,718.480	14.04	0.8432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,625.78430	1,556.549	17.08	0.6566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			434.78430	460.349	17.08	0.3434	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,285.33910	2,208.926	18.07	0.7530	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			294.33910	312.726	18.07	0.2470	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,546.03910	2,467.487	18.42	0.7819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,016.54940	1,074.509	14.84	0.6514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,236.74910	1,304.392	14.53	0.7294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			357.74910	330.592	14.53	0.2706	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,225.48800	2,149.624	17.99	0.7458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			304.48800	323.424	17.99	0.2542	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			961.10270	1,016.545	14.98	0.6281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.90630	12.034	13.27	0.0187	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,561.12840	1,636.510	14.22	0.8173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			212.12840	192.710	14.22	0.1827	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,096.80620	1,158.828	14.66	0.6830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			447.80620	415.028	14.66	0.3170	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			517.54940	480.709	14.84	0.3486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,438.68870	1,372.774	16.73	0.6218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			487.68870	516.574	16.73	0.3782	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,440.97850	2,363.246	18.28	0.7708	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			269.97850	287.046	18.28	0.2292	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,949.90630	3,045.834	13.27	0.9813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,273.87640	1,211.592	16.42	0.5869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			692.18070	733.616	15.79	0.4987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			943.18070	889.816	15.79	0.5013	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			540.21800	572.505	16.43	0.4114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,281.21800	1,218.705	16.43	0.5886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			255.03910	271.287	18.42	0.2181	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			710.07510	752.512	15.72	0.5082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			911.07510	858.712	15.72	0.4918	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			537.57440	569.639	16.44	0.4098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,288.57440	1,225.839	16.44	0.5902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			542.87640	575.392	16.42	0.4131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			572.10270	532.745	14.98	0.3719	0.00	0	30,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,906.04020	1,834.931	17.53	0.6937	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			388.44020	412.631	17.53	0.3063	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			464.30570	431.057	14.70	0.3194	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,116.70570	1,178.757	14.70	0.6806	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			555.06050	516.173	14.89	0.3577	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,022.46050	1,078.973	14.89	0.6423	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			903.40090	954.596	15.23	0.5898	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			692.70090	648.396	15.23	0.4102	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			3,001.77020	2,919.387	18.94	0.8132	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			222.47020	235.587	18.94	0.1868	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			479.60360	447.994	14.73	0.3151	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,187.00360	1,251.894	14.73	0.6849	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			2,039.51470	1,967.095	17.62	0.6956	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			406.91470	430.995	17.62	0.3044	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			594.63310	554.648	14.96	0.3615	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,063.73310	1,120.248	14.96	0.6385	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			497.12560	465.650	14.83	0.3115	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,258.42560	1,323.450	14.83	0.6885	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,184.20480	2,110.652	17.83	0.6981	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			425.50480	448.452	17.83	0.3019	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			635.68240	595.301	15.09	0.3643	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,112.38240	1,168.501	15.09	0.6357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,615.12860	1,688.881	14.58	0.7759	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			323.22860	300.281	14.58	0.2241	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,472.51660	2,396.309	18.19	0.7238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			394.41660	414.908	18.19	0.2762	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,063.49650	1,116.832	15.33	0.6080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			731.59650	688.232	15.33	0.3920	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,072.63750	1,126.349	15.30	0.6116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			720.73750	677.749	15.30	0.3884	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,060.18780	3,155.195	12.51	0.9770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			18.28780	16.595	12.51	0.0230	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,068.05720	1,121.578	15.31	0.6098	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			726.15720	682.978	15.31	0.3902	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,310.11340	2,236.079	17.99	0.6980	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			447.31340	470.079	17.99	0.3020	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			512.69140	481.589	14.91	0.3076	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,329.89140	1,395.590	14.91	0.6924	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			670.22740	629.599	15.21	0.3652	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,161.02740	1,217.199	15.21	0.6348	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,460.95090	2,386.356	18.18	0.7005	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			464.05090	486.556	18.18	0.2995	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			713.11630	671.909	15.32	0.3695	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,196.21630	1,252.109	15.32	0.6305	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,401.05320	1,467.302	15.00	0.6961	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			527.95320	497.102	15.00	0.3039	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			481.92760	504.741	18.33	0.2990	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			541.46890	510.127	15.05	0.3004	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,466.86890	1,532.926	15.05	0.6996	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,586.52760	2,511.940	18.33	0.7010	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			750.59880	708.876	15.41	0.3709	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,241.39880	1,297.076	15.41	0.6291	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			543.29720	568.610	18.08	0.3263	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,392.59720	2,320.410	18.08	0.6737	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,184.37210	6,095.519	21.21	0.9032	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			135.07210	143.719	21.21	0.0968	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			541.46570	566.695	18.09	0.3253	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,400.76570	2,328.495	18.09	0.6747	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			539.64180	564.782	18.10	0.3244	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,408.94180	2,336.582	18.10	0.6756	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			553.67520	522.670	15.10	0.2965	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,536.77520	1,603.470	15.10	0.7035	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,727.12470	2,652.131	18.48	0.7020	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			500.22470	522.931	18.48	0.2980	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			788.00970	746.000	15.51	0.3723	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,284.70970	1,340.500	15.51	0.6277	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			823.88300	781.838	15.60	0.3740	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,322.88300	1,378.838	15.60	0.6260	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			858.64420	816.276	15.67	0.3749	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,363.54420	1,419.576	15.67	0.6251	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			893.61180	850.953	15.74	0.3758	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,404.51180	1,460.453	15.74	0.6242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			926.38220	883.754	15.80	0.3773	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,435.98220	1,492.154	15.80	0.6227	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			960.61220	917.834	15.86	0.3772	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,481.51220	1,537.934	15.86	0.6228	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			984.14930	1,023.298	17.27	0.4554	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,885.24930	1,825.098	17.27	0.5446	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			989.75180	1,029.141	17.25	0.4575	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,870.85180	1,810.941	17.25	0.5425	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			986.94570	1,026.218	17.26	0.4564	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,878.04570	1,818.018	17.26	0.5436	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,017.30690	1,956.532	17.40	0.5498	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,009.20690	1,048.132	17.40	0.4502	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,110.84890	1,152.170	17.41	0.4689	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,988.34890	1,929.770	17.41	0.5311	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,107.99050	1,149.201	17.42	0.4679	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,995.49050	1,936.801	17.42	0.5321	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,105.13300	1,146.232	17.43	0.4670	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,002.63300	1,943.832	17.43	0.5330	0.00	0	0
Total \$ / R Option												23,085,859.50	130,000	3,142,233
Total \$ / R												1,169,400,955.70	216,021	3,849,380
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.26640		13.17600			0.0000	0.00	0	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.41600		13.32460			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.57480		13.48210			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.72380		13.62900			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			7,173.00200	8,359.188	16.94	0.1930	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			90,573.00200	82,719.188	16.94	0.8070	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			7,051.12540	8,217.390	16.96	0.1902	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			91,451.12540	83,577.390	16.96	0.8098	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			7,296.84760	8,503.517	16.91	0.1958	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			89,696.84760	81,863.517	16.91	0.8042	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			241,099.04840	232,641.709	19.21	0.8981	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			6,559.04840	7,241.709	19.21	0.1019	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			9,732.98270	10,752.318	18.47	0.1457	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			197,272.98270	189,152.318	18.47	0.8543	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			9,650.06400	10,660.714	18.49	0.1446	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			198,190.06400	190,060.714	18.49	0.8554	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			9,816.67580	10,844.771	18.46	0.1468	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			196,356.67580	188,244.771	18.46	0.8532	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			46,265.61270	49,593.323	16.06	0.4225	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			101,055.61270	95,113.323	16.06	0.5775	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			45,977.70320	49,285.295	16.08	0.4204	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			101,767.70320	95,805.295	16.08	0.5796	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		46,555.41740	49,903.336	16.05	0.4245		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		100,345.41740	94,423.336	16.05	0.5755		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		54,021.80130	57,250.516	16.43	0.4114		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		128,121.80130	121,870.516	16.43	0.5886		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		53,757.43990	56,963.910	16.44	0.4098		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		128,857.43990	122,583.911	16.44	0.5902		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		54,287.64440	57,539.178	16.42	0.4131		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		127,387.64440	121,159.178	16.42	0.5869		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			17.43580	17.31090			0.0000		31,523,926.40	1,808	224,932
£ / R	On 28/09/2018	Foreign Exchange Future			17.46860	17.34370			0.0000		0.00	0	14
£ / R	On 14/12/2018	Foreign Exchange Future			17.70350	17.57700			0.0000		17,738,907.00	1,002	12,534
£ / R	On 18/03/2019	Foreign Exchange Future			17.99630	17.86730			0.0000		8,998,150.00	500	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.27330	18.14020			0.0000		0.00	0	6,156
£ / R	On 16/09/2019	Foreign Exchange Future			18.58080	18.44420			0.0000		0.00	0	895
Total £ / R Future											58,260,983.40	3,310	249,463
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		86.18020	105.337	14.96	0.2052		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		1,025.28020	919.537	14.96	0.7948		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		84.81310	103.704	14.98	0.2026		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		1,033.91310	927.904	14.98	0.7974		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		87.56600	106.996	14.95	0.2079		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		1,016.66600	911.196	14.95	0.7921		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call		264.40320	311.388	14.16	0.4385		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put		570.70320	492.788	14.16	0.5615		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call		261.08810	307.594	14.18	0.4346		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put		577.38810	498.994	14.18	0.5654		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call		267.75100	315.216	14.15	0.4424		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put		564.05100	486.616	14.15	0.5576		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		397.34030	443.156	14.49	0.4130		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		940.34030	859.656	14.49	0.5870		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		394.23820	439.745	14.50	0.4107		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		947.23820	866.245	14.50	0.5893		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		400.46410	446.589	14.48	0.4154		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		933.46410	853.089	14.48	0.5846		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		660.53000	715.949	14.99	0.4675		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		1,093.23000	1,019.649	14.99	0.5325		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		656.94090	712.126	15.00	0.4657		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Put		1,099.64090	1,025.826	15.00	0.5343		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		664.13070	719.790	14.99	0.4693		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		1,086.83070	1,013.490	14.99	0.5307		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.63	Call		847.71530	907.441	15.71	0.4765		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.63	Put		1,337.51530	1,264.141	15.71	0.5235		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			844.09790	903.621	15.71	0.4751	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,343.89790	1,270.321	15.71	0.5249	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			851.33990	911.276	15.70	0.4779	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,331.13990	1,257.976	15.70	0.5221	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,093.90080	1,160.481	16.14	0.5044	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,469.70080	1,399.681	16.14	0.4956	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,090.07970	1,156.486	16.15	0.5032	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,475.87970	1,405.686	16.15	0.4968	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,097.74170	1,164.489	16.14	0.5056	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,463.54170	1,393.689	16.14	0.4944	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												58,260,983.40	3,310	249,463
¥ / R	On	23/08/2018	Foreign Exchange Future			0.11830		0.11750			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11895		0.11808			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12108		0.12021			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12349		0.12258			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12578		0.12486			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			221.95670	261.936	29.16	0.4351	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			471.95670	431.936	29.16	0.5649	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			45.54510	58.689	32.69	0.1282	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,295.54510	1,228.689	32.69	0.8718	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			800.93400	874.029	25.63	0.8825	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			50.93400	44.029	25.63	0.1175	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			35.07950	37.243	18.86	0.1004	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,227.07950	1,142.543	18.86	0.8996	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			12.63940	13.407	24.28	0.0339	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,204.63940	2,118.707	24.28	0.9661	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			200.92210	224.150	16.00	0.4503	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			392.92210	329.450	16.00	0.5497	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			498.23420	532.035	16.28	0.5558	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			477.53420	423.635	16.28	0.4442	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			211.41950	222.781	18.37	0.2810	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,190.71950	1,114.381	18.37	0.7190	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,091.04030	1,164.072	13.44	0.8879	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			70.34030	55.672	13.44	0.1121	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			889.95960	934.803	19.45	0.6037	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			631.55960	586.203	19.45	0.3963	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			550.37170	562.844	21.23	0.4123	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,291.97170	1,214.244	21.23	0.5877	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,458.08010	1,535.692	17.68	0.8149	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			199.68010	187.092	17.68	0.1851	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			636.10100	659.560	17.98	0.4550	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	0.13	Put			1,150.50100	1,081.560	17.98	0.5450	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			391.08030	401.051	19.21	0.3055	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,905.48030	1,823.051	19.21	0.6945	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,025.95760	1,067.549	16.28	0.6502	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			540.35760	489.549	16.28	0.3498	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	07/09/2018	Foreign Exchange Future			15.49680		15.43730			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.50950		15.45000			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.52850		15.46910			0.0000	1,040,409.50	67	132,145
€ / R	On	25/09/2018	Foreign Exchange Future			15.55380		15.49440			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.81450		15.75380			0.0000	14,486,082.00	916	34,373
€ / R	On	18/03/2019	Foreign Exchange Future			16.13260		16.06990			0.0000	0.00	0	4,721
€ / R	On	14/06/2019	Foreign Exchange Future			16.43760		16.37230			0.0000	0.00	0	5,256
Total € / R Future												15,526,491.50	983	176,529
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			384.18980	344.310	14.09	0.5612	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			201.48980	221.110	14.09	0.4388	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			389.54730	350.115	14.01	0.5508	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			219.54730	239.615	14.01	0.4492	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			669.74130	621.511	14.81	0.7041	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,331.00170	1,274.612	16.36	0.8981	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			40.10170	43.112	16.36	0.1019	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			2.15180	1.972	24.38	0.0047	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			22.32690	23.832	17.03	0.0597	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,663.22690	1,605.332	17.03	0.9403	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,237.63390	1,294.413	14.50	0.9533	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			18.53390	15.913	14.50	0.0467	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			138.84130	150.011	14.81	0.2959	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,672.85440	1,614.931	17.04	0.9412	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			22.70590	24.241	17.01	0.0607	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,653.60590	1,595.741	17.01	0.9393	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			175.11020	189.407	14.48	0.3563	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			556.01020	510.907	14.48	0.6437	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,093.05180	4,033.472	24.38	0.9953	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,161.06900	6,101.686	27.53	0.9995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.16900	0.186	27.53	0.0005	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,972.42480	2,031.461	16.78	0.9908	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.32480	2.961	16.78	0.0092	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			21.95440	23.431	17.04	0.0588	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			743.69840	694.989	14.95	0.7106	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			148.09840	158.789	14.95	0.2894	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			98.39390	103.376	17.22	0.1303	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,234.59390	2,178.876	17.22	0.8697	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	17.90	Call			97.59540	102.538	17.23	0.1293	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,243.79540	2,188.038	17.23	0.8707	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			99.19930	104.223	17.21	0.1312	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,225.39930	2,169.723	17.21	0.8688	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			703.32940	729.860	14.30	0.5231	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			763.42940	727.260	14.30	0.4769	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			687.74240	654.264	14.16	0.4484	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			757.64240	786.864	14.16	0.5516	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			699.34900	725.631	14.31	0.5210	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			769.44900	733.031	14.31	0.4790	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			695.39020	721.424	14.32	0.5188	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			775.49020	738.824	14.32	0.4812	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,194.27800	1,151.636	14.96	0.5447	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			703.36170	725.911	14.97	0.4537	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,201.06170	1,158.311	14.97	0.5463	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			700.16070	722.603	14.98	0.4521	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,207.86070	1,165.003	14.98	0.5479	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			706.57800	729.236	14.96	0.4553	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												15,526,491.50	983	467,385
AUS / R	On	17/09/2018	Foreign Exchange Future			9.82180		9.79100			0.0000	88,396.20	9	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			9.93810		9.90700			0.0000	0.00	0	11,417
AUS / R	On	18/03/2019	Foreign Exchange Future			10.06570		10.03400			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.18880		10.15590			0.0000	0.00	0	4,929
Total AU\$ / R Future												88,396.20	9	28,668
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			1.87070	2.156	15.03	0.0120	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,320.87070	1,290.356	15.03	0.9880	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			1.82130	2.100	15.07	0.0117	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,330.82130	1,300.300	15.07	0.9883	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			1.77330	2.047	15.12	0.0114	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,340.77330	1,310.246	15.12	0.9886	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,597.93070	1,569.011	14.11	0.9504	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			15.55100	17.808	14.08	0.0514	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,578.55100	1,549.708	14.08	0.9486	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			15.23770	17.456	14.09	0.0505	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,588.23770	1,559.356	14.09	0.9495	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			14.93070	17.111	14.11	0.0496	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			574.34260	556.796	12.16	0.5991	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			245.39140	259.399	12.18	0.3972	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			581.39140	563.699	12.18	0.6028	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			251.33120	265.631	12.14	0.4046	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			567.33120	549.931	12.14	0.5954	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			248.34260	262.496	12.16	0.4009	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	14/06/2019	Foreign Exchange Option	11.01	Put			1,065.40880	1,041.090	13.54	0.7093	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			209.47480	217.975	13.55	0.2885	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,073.57480	1,049.175	13.55	0.7115	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			213.16390	221.820	13.52	0.2929	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,057.26390	1,033.020	13.52	0.7071	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			211.30880	219.890	13.54	0.2907	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												88,396.20	9	28,668
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.33870		10.25850			0.0000	0.00	0	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.47710		10.39530			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			824.56960	896.278	11.66	0.8958	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			46.06960	37.578	11.66	0.1042	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			815.98210	887.475	11.66	0.8931	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			47.48210	38.775	11.66	0.1069	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			833.19020	905.109	11.66	0.8985	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			44.69020	36.409	11.66	0.1015	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			298.40840	329.776	13.28	0.4309	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			633.10840	582.676	13.28	0.5691	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			295.37850	326.483	13.30	0.4276	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			640.07850	589.383	13.30	0.5724	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			301.46890	333.099	13.26	0.4342	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			626.16890	575.999	13.26	0.5658	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			288.76390		289.59420			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.41520		13.36150			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.67540		13.62070			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			13.96480		13.90870			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.24200		14.18340			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			13.66490	14.845	18.08	0.0428	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,682.16490	1,629.645	18.08	0.9572	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			13.51000	14.662	18.13	0.0423	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,692.01000	1,639.462	18.13	0.9577	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			13.35760	14.481	18.17	0.0417	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,701.85760	1,649.281	18.17	0.9583	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			682.84140	718.944	13.75	0.6757	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			272.14140	253.544	13.75	0.3243	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			676.62540	712.555	13.75	0.6725	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			275.92540	257.155	13.75	0.3275	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			689.09500	725.365	13.75	0.6790	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			268.39500	249.965	13.75	0.3210	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			420.87420	437.433	14.77	0.4009	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			992.17420	952.633	14.77	0.5991	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			426.58580	443.404	14.74	0.4052	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			977.88580	938.604	14.74	0.5948	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			423.72020	440.409	14.76	0.4030	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			985.02020	945.609	14.76	0.5970	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			567.22490	584.996	14.90	0.4332	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,103.82490	1,062.996	14.90	0.5668	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			564.22440	581.879	14.91	0.4313	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,110.82440	1,069.879	14.91	0.5687	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			561.24070	578.780	14.92	0.4295	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,117.84070	1,076.780	14.92	0.5705	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			1.94150		1.93300			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.96140		1.95260			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			1.98220		1.97310			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00170		1.99210			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,984.43650	1,903.261	14.89	0.9561	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			12.11960	15.478	15.03	0.0377	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,082.11960	2,000.478	15.03	0.9623	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			10.17390	13.121	15.16	0.0323	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,180.17390	2,098.121	15.16	0.9677	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			14.43650	18.261	14.89	0.0439	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			806.10180	870.944	12.31	0.6525	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			380.10180	356.944	12.31	0.3475	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			747.37570	809.517	12.30	0.6265	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			421.37570	395.517	12.30	0.3735	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			867.57560	935.007	12.32	0.6780	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			341.57560	321.007	12.32	0.3220	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			419.50560	452.585	13.84	0.3342	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,588.50560	1,530.585	13.84	0.6658	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			397.43630	428.378	13.92	0.3197	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,666.43630	1,606.379	13.92	0.6803	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			442.83480	478.125	13.76	0.3492	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,511.83480	1,456.125	13.76	0.6508	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,064.42590	1,124.095	13.68	0.5593	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			943.42590	907.095	13.68	0.4407	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,018.29900	1,076.149	13.71	0.5437	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			997.29900	959.149	13.71	0.4563	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,112.16400	1,173.655	13.65	0.5750	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			891.16400	856.655	13.65	0.4250	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			2.08830		2.08020			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12830		2.12000			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17170		2.16320			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21360		2.20470			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			16.79850	17.127	17.67	0.0336	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,714.79850	2,634.127	17.67	0.9664	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			15.36860	15.716	17.92	0.0308	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,813.36860	2,732.716	17.92	0.9692	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			14.08820	14.452	18.18	0.0282	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,912.08820	2,831.452	18.18	0.9718	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			822.54500	875.771	13.04	0.6059	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			522.54500	492.771	13.04	0.3941	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			769.59600	822.378	13.09	0.5824	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			569.59600	539.378	13.09	0.4176	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			877.93550	931.617	12.98	0.6294	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			477.93550	448.617	12.98	0.3706	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			597.73870	626.618	14.39	0.3849	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,565.73870	1,509.618	14.39	0.6151	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			655.48160	686.957	14.23	0.4136	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,423.48160	1,369.957	14.23	0.5864	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			625.43260	655.552	14.30	0.3990	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,493.43260	1,438.552	14.30	0.6010	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			832.12010	799.698	13.97	0.3727	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,427.20410	1,482.206	14.02	0.6135	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			880.20410	846.206	14.02	0.3865	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,376.77860	1,430.190	14.06	0.5997	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			929.77860	894.190	14.06	0.4003	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,479.12010	1,535.698	13.97	0.6273	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69190		1.68080			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.71380		1.70260			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.73670		1.72540			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75780		1.74640			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			36.10380	42.310	17.88	0.0869	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,728.10380	1,623.310	17.88	0.9131	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			31.20120	36.593	18.04	0.0763	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,823.20120	1,717.593	18.04	0.9237	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			41.62600	48.791	17.70	0.0987	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,633.62600	1,529.791	17.70	0.9013	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,539.68260	1,638.217	14.26	0.8703	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			113.68260	100.217	14.26	0.1297	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,457.30860	1,553.983	14.26	0.8541	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			131.30860	115.983	14.26	0.1459	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,376.91990	1,471.583	14.26	0.8367	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			150.91990	133.583	14.26	0.1633	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			600.95400	643.189	15.88	0.4296	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,246.95400	1,176.189	15.88	0.5704	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			571.66240	611.931	15.99	0.4132	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,317.66240	1,244.931	15.99	0.5868	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			631.77510	676.040	15.77	0.4464	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,177.77510	1,109.040	15.77	0.5536	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			951.85610	1,006.252	15.57	0.5255	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,087.85610	1,028.252	15.57	0.4745	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			913.84940	966.240	15.66	0.5102	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,149.84940	1,088.240	15.66	0.4898	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			991.41410	1,047.857	15.48	0.5410	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,027.41410	969.857	15.48	0.4590	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13110		0.13010			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13060		0.12920			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.12970		0.12860			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12830		0.12830			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			1.62710		1.62130			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65140		1.64550			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67720		1.67130			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70180		1.69550			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.01180		8.97360			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.11680		9.07880			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.23350		9.19460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.34640		9.30640			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			6.13460	7.426	14.95	0.0389	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			952.53460	915.626	14.95	0.9611	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			5.95470	7.196	14.99	0.0378	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			962.35470	925.396	14.99	0.9622	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			5.78060	6.974	15.03	0.0367	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			972.18060	935.174	15.03	0.9633	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			346.65480	370.238	12.18	0.6242	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			197.85480	183.438	12.18	0.3758	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			341.08450	364.393	12.18	0.6185	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			202.28450	187.593	12.18	0.3815	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			352.28350	376.141	12.17	0.6300	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			193.48350	179.341	12.17	0.3700	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			597.22550	572.349	13.51	0.5993	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			257.84500	272.147	13.48	0.4079	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			583.24500	558.647	13.48	0.5921	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			254.81850	268.982	13.50	0.4043	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			590.21850	565.482	13.50	0.5957	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			251.82550	265.849	13.51	0.4007	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			273.84980	285.788	14.63	0.3562	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			887.44980	859.388	14.63	0.6438	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			271.45080	283.284	14.65	0.3536	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			895.05080	866.884	14.65	0.6464	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			276.27110	288.312	14.61	0.3587	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			879.87110	851.912	14.61	0.6413	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29200		1.28580			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30230		1.29430			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31210		1.30360			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32110		1.31170			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			842.00000	780.000		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			942.00000	880.000		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			742.00000	680.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			343.00000	423.000		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			243.00000	323.000		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			443.00000	523.000		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			364.00000	279.000		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			464.00000	379.000		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			264.00000	179.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	11.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			83.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			183.00000	89.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			17.00000	111.000		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			1.31430		1.31380			0.0000	1,314.30	1	9
Total QUANTO £ / \$ Future												1,314.30	1	9
Total QUANTO £ / \$												1,314.30	1	9
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17050		1.17400			0.0000	0.00	0	145
Total QUANTO € / \$ Future												0.00	0	145
Total QUANTO € / \$												0.00	0	145
R / ¥	On	23/08/2018	Foreign Exchange Future			8.45040	0.11791	8.51070			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.11791	584.83130	651.296	16.71	0.2924	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.11791	2,991.83130	2,455.295	16.71	0.7076	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.11791	4,681.22910	4,088.536	18.09	0.8553	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.11791	274.22910	284.536	18.09	0.1447	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.11791	780.56490	887.949	16.17	0.3741	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.11791	2,387.56490	1,891.949	16.17	0.6259	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.11791	2,683.37970	2,165.853	16.44	0.6683	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.11791	676.37970	761.853	16.44	0.3317	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.11791	2,608.19000	2,095.867	16.37	0.6580	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.11791	701.19000	791.867	16.37	0.3420	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.11791	2,759.35190	2,236.817	16.51	0.6785	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.11791	652.35190	732.817	16.51	0.3215	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			8.40710	0.11791	8.46880			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		0.11791	1,265.17240	974.703	14.87	0.3372	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11791	2,677.17240	3,003.703	14.87	0.6628	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11791	1,223.21940	939.576	14.84	0.3289	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11791	2,735.21940	3,068.576	14.84	0.6711	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11791	1,307.96600	1,010.676	14.91	0.3456	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11791	2,619.96600	2,939.676	14.91	0.6544	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11791	3,926.87670	3,398.805	16.80	0.6931	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11791	938.87670	1,027.805	16.80	0.3069	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			9.74610		9.68730			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.87840		9.81910			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.02250		9.96230			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.15770		10.09790			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			71.84790	86.107	13.17	0.3014	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			384.54790	340.007	13.17	0.6986	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			69.78710	83.667	13.20	0.2945	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			392.48710	347.567	13.20	0.7055	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			73.96500	88.610	13.14	0.3083	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			376.66500	332.510	13.14	0.6917	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			561.66360	607.698	12.17	0.7737	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			112.56360	99.298	12.17	0.2263	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			554.58070	600.220	12.17	0.7693	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			115.48070	101.820	12.17	0.2307	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			568.79750	615.221	12.17	0.7780	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			109.69750	96.821	12.17	0.2220	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			270.61780	292.638	13.47	0.4055	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			648.31780	610.138	13.47	0.5945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			267.70440	289.520	13.48	0.4022	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			655.40440	617.020	13.48	0.5978	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			273.55860	295.787	13.45	0.4089	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			641.25860	603.287	13.45	0.5911	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			540.34050	573.204	13.23	0.5716	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			452.44050	425.504	13.23	0.4284	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			549.74400	583.031	13.22	0.5780	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			441.84400	415.331	13.22	0.4220	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			545.02750	578.099	13.23	0.5748	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			447.12750	420.399	13.23	0.4252	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			2.64330		2.63200			0.0000	0.00	0	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.57070		2.55940			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48760		2.47980			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.41220		2.40270			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			1.27510	1.443	30.00	0.0148	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			729.27510	718.143	30.00	0.9852	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.26420	1.432	30.28	0.0146	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			739.26420	728.132	30.28	0.9854	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.28670	1.454	29.71	0.0150	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			719.28670	708.154	29.71	0.9850	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			19.33560	20.445	20.33	0.1344	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			429.93560	419.745	20.33	0.8656	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			18.39220	19.444	20.35	0.1289	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			438.99220	428.744	20.35	0.8711	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			20.32350	21.492	20.31	0.1401	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			420.92350	410.792	20.31	0.8599	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			65.38060	67.519	19.49	0.2998	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			315.58060	309.919	19.49	0.7002	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			63.16180	65.258	19.52	0.2920	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			323.36180	317.658	19.52	0.7080	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			67.66980	69.850	19.47	0.3078	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			307.86980	302.250	19.47	0.6922	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.81940	6.162	21.35	0.0348	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,133.11940	1,123.962	21.35	0.9652	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.61330	5.945	21.35	0.0337	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,142.91330	1,133.745	21.35	0.9663	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.03260	6.386	21.35	0.0359	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,123.33260	1,114.186	21.35	0.9641	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	1,500
ZMW / R On 17/09/2018			Foreign Exchange Future	1.30360	1.28270			0.0000	0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.26460	1.24470			0.0000	0.00	0	0
ZMW / R On 18/03/2019			Foreign Exchange Future	1.22330	1.20390			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.18210	1.16370			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 220 192 281.60	90,324	1,193,581
Total Options									23 085 859.50	130,000	3,479,089
Grand Total:									1,243,278,141.10	220,324	4,672,670